TCW STRATEGIC INCOME FUND INC Form N-Q November 10, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

811-04980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

865 South Figueroa Street, Suite 1800, Los Angeles, CA90017(Address of principal executive offices)(Zip code)

Patrick W. Dennis, Esq.

Assistant Secretary

865 South Figueroa Street, Suite 1800

Los Angeles, CA 90017

(Name and address of agent for service)

Registrant s telephone number, including area code:	(213) 244-0000
Date of fiscal year end:	December 31, 2014
Date of reporting period:	September 30, 2014

Item 1. Schedule of Investments. The Schedule of Investments is filed herewith.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2014 (UNAUDITED)

Allowin Fixed Income Securities (26.3% of Net Assets) Fixed \$11,130,000 321 Henderson Receivables LLC, (13-3A-B), (144A), 554%, due 01/1575 ⁽¹⁾ \$51,27,823 \$51,0000 ARDS, Lid., (13-1-B), 6.875%, due 01/1038 ⁽⁷⁾ \$66,173 \$145,0000 AMUR Finance 1 LLC, (2013-1), 10%, due 01/2522 \$1,143,013 \$1,143,119 AMUR Finance 1 LLC, (2013-1), 10%, due 01/2024 \$1,143,033 \$67,168 AMUR Finance 1 LLC, (2014-1), 11%, due 11/21/17 \$667,164 \$50,0000 ARES XXVIC LO, Lui, (1-1-4A-2), (144A), 2.984%, due 04/15/25 ^(10,2) \$483,067 \$25,000 Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/20/17 \$27,1104 \$1,00000 Babson CLO, Lui, (1-1-4A-1), (144A), 1.534%, due 04/2025 ^(10,2) \$1,151,040 \$1,30100 Babson CLO, Lui, (1-1-4A-1), (144A), 0.55%, due 01/25/30 ^(10,2) \$1,151,040 \$1,3010 Babson CLO, Lui, (1-1-4A-1), (144A), 0.55%, due 01/25/30 ^(10,2) \$1,183,076 \$1,3110 Bayview Commercial Asset Trust, (04-2-A), (144A), 0.55%, due 01/25/30 ^(10,2) \$1,183,076 \$1,3010 Bayview Commercial Asset Trust, (04-2-A), (144A), 0.55%, due 01/25/30 ^(10,2) \$1,80,074 \$1,3010 \$1,342,340 \$1,31,313	Principal Amount	Fixed Income Securities	Value
	Amount		value
575,000 321 Henderson Receivables LLC, (142A, B), (144A), 44%, due 01/15/75 ⁽¹⁾ 576,153 949,583 AABS, Ltd, (13-1-B), 6375%, due 01/038 ⁽²⁾ 966,173 1,150,000 AMUR Finance 1 LLC, (2013-1), 10%, due 01/25/22 1,149,095 1,143,115 AMUR Finance 1 LLC, (2014-1), 11%, due 11/21/17 667,164 567,168 AMUR Finance TLCC, (2014-1), 11%, due 11/21/17 667,164 500,000 ARES XXVI CL O, 1,4d, (13-1A-C), (144A), 2984%, due 04/15/25 ^{10/2)} 483,067 288,349 Axis Equipment Finance Receivables LLC, (12-11-E1), 625%, due 03/20/17 427,104 1,200,000 Babson CLO, 1,4d, (14-1A-A), 172%, due 07/20/25 ^{10/20} 1,183,676 1,236,048 Bayview Commercial Asset Trust, (03-2A), (144A), 1025%, due 01/25/30 ^{10/20} 1,183,676 1,011,266 Bayview Commercial Asset Trust, (03-2A), (144A), 0.585%, due 01/25/35 ^{10/20} 1,1301 449,875 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.65%, due 01/25/35 ^{10/20} 1,318,131 1,042,974 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.355%, due 01/25/35 ^{10/20} 1,318,131 1,042,974 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.355%, due 01/25/36 ^{10/20} 1,318,131 1,042,974 Bayview Co			
949.583 AABS, Luć, (13-1-B), 6.875%, due 01/028 ²⁵ 966,173 1,150,000 AMUR Finance 11.LC, (2013-2), 10%, due 03/20/24 1,143,053 667,168 AMUR Finance 11.LC, (2014-1), 11%, due 11/21/17 667,164 500,000 ARIS XXV1C LO, Ld, (13-1A-C), (144A), 294%, due 04/15/25 ^{10/15} 483,067 268,349 Axis Equipment Finance Receivables LLC, (12-11-E2), 76, due 03/20/17 427,104 1,200,000 Babson CLO, Lid, (14-1A-A), (144A), 134%, due 04/20/25 ^{10/25} 1,183,076 1,150,000 Babson CLO, Lid, (14-1A-A), (144A), 172%, due 07/20/25 ^{10/25} 1,151,040 1,236,048 Bayviev Commercial Asset Trust, (04-2-A), (144A), 0.55%, due 02/25/34 ^{10/12} 911,501 1,12,66 Bayviev Commercial Asset Trust, (04-3-A), (144A), 0.55%, due 02/25/34 ^{10/12} 911,501 1,655,441 Bayviev Commercial Asset Trust, (05-4A-A), (144A), 0.55%, due 01/25/35 ^{10/12} 1,396,074 1,655,441 Bayviev Commercial Asset Trust, (05-4A-A), (144A), 0.45%, due 01/25/36 ^{10/12} 1,518,13 1,000,000 Bayviev Commercial Asset Trust, (05-4A-A), (144A), 0.45%, due 01/25/36 ^{10/12} 1,518,13 1,204,974 Bayviev Commercial Asset Trust, (05-4A), (144A), 0.45%, due 01/25/37 ^{10/12} 560,039 625,940			
1,150,000 AMUR Finance 11.LC, (2013-1), 10%, due 01/25/22 1,143,019 1,143,119 AMUR Finance 11.LC, (2014-1), 11%, due 11/21/17 667,164 560,168 AMUR Finance 11.LC, (2014-1), 11%, due 11/21/17 667,164 500,000 ARES KXVT CLO, Ltd, (13-1A-C), (144A), 2984%, due 04/15/25 ^{10,2)} 483,067 288,349 Axis Equipment Finance Receivables LLC, (12-11-E1), 625%, due 04/2016 269,390 1,200,000 Babson CLO, Ltd, (13-1A-A), (144A), 172%, due 07/2015 1,183,676 1,236,048 Bayview Commercial Asset Trust, (04-1A), 172%, due 07/2015 1,151,040 1,236,048 Bayview Commercial Asset Trust, (04-1A), 0.515%, due 04/25/34 ^{01/30} 914,930 1,49,758 Bayview Commercial Asset Trust, (04-2A), (144A), 0.55%, due 01/25/35 ^{01/20} 1,130,1 449,875 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.355%, due 01/25/35 ^{01/20} 1,318,131 1,204,974 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.355%, due 01/25/35 ^{01/20} 1,318,131 1,204,974 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.355%, due 01/25/36 ^{10/20} 1,318,131 1,204,974 Bayview Commercial Asset Trust, (05-2A-A), (144A), 0.355%, due 01/25/36 ^{10/20} 1,318,131 1,204,974	,		,
1,143,119 AMUR Finance I LLC, (2013-2), 10%, due 03/20/24 1,143,053 667,168 AMUR Finance I LLC, (2014-1), 11%, due 11/21/17 667,164 500,000 ARES XXVI CLO, Ltd., (13-1A-C), (14A), 2.984%, due 04/15/25 ^{10,20} 483,067 268,349 Axis Equipment Finance Receivables LLC, (12-11-E1), 6,25%, due 04/20/16 269,390 425,000 Babson CLO, Ltd., (14-1A-A), (14A), 1.334%, due 04/20/25 ^{10,10} 1,151,040 1,150,000 Babson CLO, Ltd., (14-1A-A), (14A), 1.025%, due 12/25/33 ^{10,10} 1,174,500 1,011,266 Bayview Commercial Asset Trust, (04-2-A), (14A), 0.555%, due 04/25/34 ^{10,10} 911,301 449,879 Bayview Commercial Asset Trust, (04-3-A), (14A), 0.555%, due 01/25/35 ^{10,10} 1,386,074 1,528,388 Bayview Commercial Asset Trust, (05-4A-A), (14A), 0.555%, due 01/25/35 ^{10,10} 1,386,074 1,555,411 Bayview Commercial Asset Trust, (05-4A-A), (14A), 0.355%, due 01/25/36 ^{10,10} 1,386,074 1,554,541 Bayview Commercial Asset Trust, (05-4A-A), (14A), 0.355%, due 01/25/36 ^{10,10} 1,318,13 1,000,000 Bayview Commercial Asset Trust, (05-4A-A), (14A), 0.355%, due 01/25/36 ^{10,10} 1,318,81 1,000,000 Bayview Commercial Asset Trust, (05-21-M), (14A), 0.305%, due 01/25/36 ^{10,10} 1,318,81 1,000,000 Bayview Com			
667, 168 AMUR Finance I LLC, (2014-1), 11%, due 11/21/17 667, 164 500,000 ARES XXVI CLO, Lud, (13-1A-C), (144A), 2984%, due 04/15/25 ^{10/2)} 483,067 268,349 Axis Equipment Finance Receivables LLC, (12-11-E1), 6.25%, due 04/2016 269,390 425,000 Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/2017 427,104 1,200,000 Babson CLO, Lid, (14-AA, A), (144A), 132%, due 07/2025 ^{10/3} 1,183,676 1,151,040 Babson CLO, Lid, (14-AA, A), (144A), 132%, due 07/2025 ^{10/3} 1,174,500 1,011,266 Bayview Commercial Asset Trust, (04-2-A), (144A), 0.515%, due 04/25/34 ^{10/30} 911,301 449,879 Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.55%, due 08/25/34 ^{10/30} 911,301 1,655,441 Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 08/25/36 ^{10/20} 1,518,413 1,294,974 Bayview Commercial Asset Trust, (06-54A-A1), (144A), 0.455%, due 01/25/6 ^{10/20} 1,518,113 1,000,000 Bayview Commercial Asset Trust, (06-54A-A1), (144A), 0.455%, due 01/25/6 ^{10/20} 1,518,813 1,000,000 Bayview Commercial Asset Trust, (06-24A-A1), (144A), 0.455%, due 01/25/6 ^{10/20} 1,800,218 1,000,000 Bayview Commercial Asset Trust, (06-24A-A1), (144A), 0.255%, due 07/25/37 ^{10/20} <td></td> <td></td> <td></td>			
500.000 ARES XXVI CLO, Ltd., $(13-1A-C)$, $(144A)$, 2.984% , due 04/12/3 ^{CD/D2} 483.067 268.349 Axis Equipment Finance Receivables LLC, $(12-11-E1)$, 7% , due 03/20/17 427,104 1.200,000 Babson CLO, Ltd., $(13-1A-A)$, $(144A)$, 1.334% , due 04/20/25 ^{01/D2} 1,151,040 1.236,048 Bayview Commercial Asset Trust, $(05-2-A)$, $(144A)$, 0.55% , due 04/25/31 ^{01/D2} 1,151,040 1.216 Bayview Commercial Asset Trust, $(04-1-A)$, $(144A)$, 0.55% , due 01/25/53 ^{01/D2} 951,981 945,981 Bayview Commercial Asset Trust, $(04-3-A1)$, $(144A)$, 0.55% , due 01/25/35 ^{01/D2} 418,393 1.282,838 Bayview Commercial Asset Trust, $(05-4A-A1)$, $(144A)$, 0.55% , due 01/25/35 ^{01/D2} 1,396.074 1.655,441 Bayview Commercial Asset Trust, $(05-4A-A1)$, $(144A)$, 0.35% , due 01/25/35 ^{01/D2} 1,396.074 1.655,441 Bayview Commercial Asset Trust, $(05-4A-A1)$, $(144A)$, 0.35% , due 01/25/35 ^{01/D2} 1,396.074 1.655,441 Bayview Commercial Asset Trust, $(07-2A-A1)$, $(144A)$, 0.25% , due 01/25/36 ^{01/D2} 1,396.074 1.655,441 Bayview Commercial Asset Trust, $(07-2A-A1)$, $(144A)$, 0.25% , due 07/25/37 ^{01/D2} 586.068 1.000,000 Bayview Commercial Asset Trust, $(07-2A-A1)$, $(144A)$, 0.25% , due 07/25/37 ^{01/D2} 591,400			, ,
268.349Axis Equipment Finance Receivables LLC, (12-11-E1), 6.25% , due 04/20/16269.300425.000Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/20/17427.1041,200.000Babson CLO, Ltd., (13-LA-A), (144A), 1.334%, due 04/20/25 ^{10/20} 1,151.0401,236.048Bayview Commercial Asset Trust, (04-2-A), (144A), 1.025%, due 12/25/33 ^{10/20} 1,174.5001,011.266Bayview Commercial Asset Trust, (04-2-A), (144A), 0.515%, due 04/25/34 ^{10/20} 911.301449.879Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.515%, due 04/25/34 ^{10/20} 418.3931,528.388Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.455%, due 01/25/35 ^{10/20} 1,518.131,655.441Bayview Commercial Asset Trust, (06-3-A-1), (144A), 0.455%, due 01/25/35 ^{10/20} 1,518.131,204.974Bayview Commercial Asset Trust, (06-3-A-1), (144A), 0.455%, due 01/25/36 ^{10/20} 1,518.131,204.974Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.355%, due 01/25/36 ^{10/20} 1,584.11,745.212Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.355%, due 01/25/37 ^{10/20} 858.668625.940Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.355%, due 07/25/37 ^{10/20} 859.4001,100.000Blue Hill CLO, Ltd., (13-1A-C1), (14A), 0.255%, due 01/25/37 ^{10/20} 677.319600.000Blue Hill CLO, Ltd., (13-1A-C1), (14A), 0.255%, due 01/25/37 ^{10/20} 1,180.5102,200.000Crem CLO 19 LP, (13-19A-A1A), (144A), 1.544%, due 03/15/25 ^{10/20} 1,180.510320.000Crem CLO 19 LP, (13-19A-A1A), (144A), 1.545%, due 03/25/42 ^{10/20} 1,180.510320.000Crem			
425.000Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/20/17427,1041,200,000Babson CLO, Ltd., (13-IA-A), (144A), 1.34%, due 04/20/25 ^{10/32} 1,151,0401,236,048Bayview Commercial Asset Trust, (03-2-A), (144A), 1.025%, due 12/25/33 ^{10/23} 1,174,5001,011,266Bayview Commercial Asset Trust, (04-2-A), (144A), 0.515%, due 04/25/34 ^{10/23} 951,4989945,981Bayview Commercial Asset Trust, (04-2-A), (144A), 0.525%, due 01/25/35 ^{10/23} 1,396,0741,528,388Bayview Commercial Asset Trust, (04-2-A), (144A), 0.455%, due 08/25/35 ^{10/23} 1,396,0741,554,41Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 08/25/35 ^{10/23} 1,396,0741,655,441Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.455%, due 04/25/36 ^{10/23} 1,518,131,294,974Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.405%, due 04/25/36 ^{10/23} 1,518,131,000,000Bayview Commercial Asset Trust, (06-571-M1), (144A), 0.455%, due 04/25/36 ^{10/23} 915,841974,512Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.425%, due 07/25/37 ^{10/23} 560,039690,000Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.425%, due 07/25/37 ^{10/23} 500,003690,000Buview Commercial Asset Trust, (08-4A-A3), (144A), 0.2905%, due 07/25/37 ^{10/23} 500,039690,000Bayview Commercial Asset Trust, (07-1-A), (144A), 1.248%, due 07/15/25 ^{10/23} 1,94,041,100,000Bue Hill CLO, Ltd., (13-1A-C1), (144A), 3.24%, due 07/15/25 ^{10/23} 1,94,041,000,000Bue Will CLO, Ltd., (13-1A-A1), (144A), 1.248%, due 07/15/25 ^{10/23} 1,94,04 <t< td=""><td></td><td></td><td></td></t<>			
1_200,000 Babson CLO, Ltd., (14-IA-A), (144A), 1.324%, due 04/2025 ^{10/2}) 1,183,676 1,150,000 Bayview Commercial Asset Trust, (03-2-A), (144A), 1.025%, due 12/25/33 ^{10/2}) 1,174,500 1,236,048 Bayview Commercial Asset Trust, (04-2-A), (144A), 0.515%, due 04/25/34 ^{01/20}) 954,989 945,981 Bayview Commercial Asset Trust, (04-3-A), (144A), 0.555%, due 04/25/34 ^{01/20}) 911,301 449,879 Bayview Commercial Asset Trust, (04-3-A), (144A), 0.555%, due 01/25/35 ^{10/20}) 1,396,074 1,655,441 Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.455%, due 01/25/36 ^{10/20}) 1,511,813 1,294,974 Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.455%, due 01/25/36 ^{10/20}) 1,80,218 1,000,000 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.425%, due 07/25/37 ^{10/20}) 858,668 625,940 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ^{10/20}) 858,668 625,940 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ^{10/20}) 591,400 1,000,000 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ^{10/20}) 591,400 1,000,000 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ^{10/20}) 591,400 1,000,000 Bayview Commercial Asset Trust, (02-2A-A), (144A), 0.355%, due			
1,150,000 Babson CLO, Ltd., (14-1A-A1), (144A), 1.72%, due 07/20/25 ¹⁰²⁰ 1,151,040 1,236,048 Bayview Commercial Asset Trust, (03-2-A), (144A), 0.255%, due 04/25/34 ^(10,2) 954,989 945,981 Bayview Commercial Asset Trust, (04-2-A), (144A), 0.515%, due 04/25/34 ^(10,2) 911,301 449,879 Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.525%, due 01/25/35 ^(10,2) 418,393 1,528,388 Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.355%, due 01/25/35 ^(10,2) 1,396,074 1,528,541 Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.355%, due 01/25/36 ^(10,2) 1,181,218 1,000,000 Bayview Commercial Asset Trust, (06-2A-A1), (144A), 0.355%, due 01/25/36 ^(10,2) 1,180,218 1,000,000 Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.355%, due 07/25/37 ^(10,2) 858,668 625,940 Bayview Commercial Asset Trust, (07-3-A,1), (144A), 0.395%, due 07/25/37 ^(10,2) 500,039 600,000 Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.905%, due 07/25/37 ^(10,2) 591,400 1,100,000 Blue Hill CLO, Ltd, (13-1A-C1), (144A), 1.434%, due 05/15/25 ^(10,2) 1,090,850 2,200,000 Brazes Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/36 ^(10,2) 1,094,398 1,233,889 CTT Education Loan Trud, (13-2A-A,1), (144A), 1.544%, due 05/15			
1.236.048 Bayview Commercial Asset Trust, (03-2-A), (144A), 1.025%, due 1225/33 ⁽¹⁰²⁾ 1,174,500 1.011,266 Bayview Commercial Asset Trust, (04-1-A), (144A), 0.585%, due 08/25/34 ⁽¹⁰²⁾ 951,981 945,981 Bayview Commercial Asset Trust, (04-2-A), (144A), 0.585%, due 08/25/34 ⁽¹⁰²⁾ 418,393 1.528,388 Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 01/25/35 ⁽¹⁰²⁾ 1,396,074 1.655,414 Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.455%, due 01/25/36 ⁽¹⁰²⁾ 1,511,813 1.000,000 Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.455%, due 01/25/36 ⁽¹⁰²⁾ 1,518,841 974,512 Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.425%, due 07/25/37 ⁽¹⁰²⁾ 858,668 625,940 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.425%, due 07/25/37 ⁽¹⁰²⁾ 560,039 600,000 Bayview Commercial Asset Trust, (07-3-A1), (144A), 2.905%, due 07/25/38 ⁽¹⁰²⁾ 677,319 600,000 Blue Hill CLO, Ltd., (13-1A-C1), (144A), 1.324%, due 07/15/25 ⁽¹⁰²⁾ 1,090,880 1,000,000 BrueMountain CLO, Ltd., (13-1A-C1), (144A), 1.434%, due 07/15/25 ⁽¹⁰²⁾ 1,094,398 1,230,889 CIT Education Loan Trust, (07-1-A), (144A), 1.324%, due 07/15/25 ⁽¹⁰²⁾ 1,094,398 1,200,000 Cent CLO 19 LP, (13-19A-A1), (144A), 0.324%, due 03/25/42 ⁽¹⁰²⁾ <			
1.011.266Bayview Commercial Asset Trust, (04-1-A), (144A), 0.515%, due 04/25/34 ⁽¹⁰²⁾ 954,989945.981Bayview Commercial Asset Trust, (04-2-A), (144A), 0.525%, due 01/25/35 ⁽¹⁰²⁾ 911.301149,879Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.525%, due 01/25/35 ⁽¹⁰²⁾ 1.396,0741,554,348Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.355%, due 01/25/35 ⁽¹⁰²⁾ 1.511.8131,294,974Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.355%, due 01/25/36 ⁽¹⁰²⁾ 1.511.8131,294,974Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.356%, due 01/25/36 ⁽¹⁰²⁾ 1.180,2181,000,000Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 01/25/37 ⁽¹⁰²⁾ 858,668625,940Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 01/25/37 ⁽¹⁰²⁾ 550,039690,000Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 01/25/37 ⁽¹⁰²⁾ 591,4001,100,000Bue Hill CLO, Ld., (13-1A-CL), (144A), 2.324%, due 01/15/26 ⁽¹⁰²⁾ 1.990,8502,200,000Bauxes Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽¹²⁾ 1.990,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽¹²⁾ 1.904,3881,233,889CTT Education Loan Tsut, (13-2A-A), (144A), 3.234%, due 02/25/35 ⁽¹²⁾ 1.904,3891,233,890CTT Education Loan Fund, (13-26A-A), (144A), 3.34%, due 08/15/25 ⁽¹⁰²⁾ 1.134,510320,000Dryden XXVII Biseinor Loan Fund, (13-26A-A), (144A), 3.934%, due 08/15/25 ⁽¹⁰²⁾ 1.944,87320,000EFS Volunteer N 2 LLC, (12-1-A2), (144A), 1.505%, due 04/26/25 ⁽¹⁰²⁾ <td< td=""><td></td><td></td><td></td></td<>			
945.981Bayview Commercial Asset Trust, (04-2-A), (144A), 0.585%, due 08/25/35 ⁽¹⁾⁽²⁾ 911.301449.879Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.525%, due 08/25/35 ⁽¹⁾⁽²⁾ 1,396.0741.528.388Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.455%, due 08/25/35 ⁽¹⁾⁽²⁾ 1,316.021.294.974Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 1/25/36 ⁽¹⁾⁽²⁾ 1,518.131.294.974Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.385%, due 1/25/36 ⁽¹⁾⁽²⁾ 915.841974.512Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.455%, due 07/25/37 ⁽¹⁾⁽²⁾ 951.841974.512Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560.039690,000Buy iew Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560.039690,000Bue Hill CLO, Ltd., (13-1A-C1), (144A), 3.244%, due 01/15/26 ⁽¹⁾⁽²⁾ 677.319600,000Bue Hill CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 02/15/25 ⁽¹⁾⁽²⁾ 1,090.8502,200,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.544%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,180.5101,233.889CIT Education Loan Fund, (13-2A-A), (144A), 3.34%, due 09/18/27 ⁽¹⁾ 30.3261,150,000Dryden XXVII Senior Loan Fund, (13-2A-A), (144A), 0.394%, due 09/18/27 ⁽¹⁾ 30.3261,200,000Education Loan Fund, (13-2A-A), (144A), 0.394%, due 09/18/27 ⁽¹⁾ 1,134.510300,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 0.394%, due 09/18/27 ⁽¹⁾⁽²⁾ 1,261.418675,000Education Loan Fund, (13-28A-A2), (144A), 0.394%, due 09/18/27 ⁽¹⁾⁽²⁾ 1,261.418675,000 </td <td></td> <td></td> <td></td>			
449,879Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.525%, due 01/25/35 ⁽¹⁾⁽²⁾ 418,3931,528,388Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.465%, due 08/25/35 ⁽¹⁾⁽²⁾ 1,511,8131,294,974Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 01/25/36 ⁽¹⁾⁽²⁾ 1,812,8131,294,974Bayview Commercial Asset Trust, (06-API-M1), (144A), 0.385%, due 12/25/36 ⁽¹⁾⁽²⁾ 1,180,2181,000,000Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.605%, due 01/25/37 ⁽¹⁾⁽²⁾ 858,668625,940Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 856,039690,000Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.905%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039690,000Biue Hill CLO, Ltd., (13-1A-C1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 591,4001,100,000BiueMountain CLO, Ltd., (13-1A-C1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVII Senior Loan Fund, (13-26A-A), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,241,418500,000EFS Volunteer LLC, (10-1-A2), (144A), 1.05%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,241,418500,000EFS Volunteer LLC, (12-1-A2), (144A), 1.50%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (12-1-A2), (144A), 0.374%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,261,418			
1,528,388 Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.455%, due 08/25/35 ⁽¹⁾⁽²⁾ 1,396,074 1,655,441 Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 12/25/36 ⁽¹⁾⁽²⁾ 1,518,13 1,294,974 Bayview Commercial Asset Trust, (06-6A-A1), (144A), 0.355%, due 04/25/36 ⁽¹⁾⁽²⁾ 1,180,218 1,000,000 Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.425%, due 07/25/37 ⁽¹⁾⁽²⁾ 915,841 974,512 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039 690,000 Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039 690,000 Bue Hill CLO, Ltd., (13-1A-C1), (144A), 3.234%, due 07/25/37 ⁽¹⁾⁽²⁾ 691,000 1,100,000 BueMountain CLO, Ltd., (13-1A-C1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,850 2,200,000 Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,264 1,100,000 Cent CLO 19 LP, (13-19A-A1A), (144A), 0.324%, due 03/25/24 ⁽¹⁾⁽²⁾ 1,094,398 1,150,000 Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.34%, due 09/15/25 ⁽¹⁾⁽²⁾ 1,180,510 300,000 Bryden XXVII Senior Loan Fund, (13-26A-A), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,261,418 675,000 Effx Volunteer No 2 LLC, (12-2A-X), (144A), 3.55%, due 03/25/36 ⁽¹⁾⁽²⁾			
1,655,441Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.455%, due 01/25/36 ⁽¹⁾⁽²⁾ 1,511,8131,294,974Bayview Commercial Asset Trust, (06-SPI-A1), (144A), 0.355%, due 01/25/36 ⁽¹⁾⁽²⁾ 1,180,2181,000,000Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.455%, due 07/25/37 ⁽¹⁾⁽²⁾ 915,841974,512Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 550,039690,000Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 550,039690,000Bue Hill CLO, Ltd., (13-1A-C1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 591,4001,100,000BlueMountain CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.34%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,180,510320,000Dryden XXVII Senior Loan Fund, (13-26A-A), (144A), 1.34%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVII Senior Loan Fund, (13-26A-A3L), (144A), 2.94%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,261,418675,000EfS Volunteer LC, (10-1-A2), (144A), 1.50%, due 00/25/35 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.50%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Fund, (13-2A-A), (144A), 0.50%, due 03/25/36 ⁽¹⁾⁽²⁾ 301,133509,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.52%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,4982		• • • • • • • • •	,
1,294,974Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.385%, due 12/25/36 ⁽¹⁾⁽²⁾ 1,180,2181,000,000Bayview Commercial Asset Trust, (06-SPI-M1), (144A), 0.605%, due 04/25/36 ⁽¹⁾⁽²⁾ 915,841974,512Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039690,000Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039690,000Blue Hill CLO, Ltd., (13-1A-C1), (144A), 3.24%, due 07/15/25 ⁽¹⁾⁽²⁾ 677,319600,000Blue Hull CLO, Ltd., (13-1A-C1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.544%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,090,43981,233,89CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 1.334%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVII Senior Loan Fund, (13-26A-A), (144A), 2.934%, due 09/18/27 ⁽¹⁾ 320,3261,260,000Education Loan Fund, (13-26A-A), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer No 2, LLC, (12-1-A2), (144A), 0.505%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,255,544496,094GE Business Loan Trust, (03-2A-A), (14A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 2,325,548308,666GE Busi			
1,000,000Bayview Commercial Asset Trust, (06-SP1-M1), (144A), 0.605%, due 04/25/36 ⁽¹⁾⁽²⁾ 915,841974,512Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.425%, due 07/25/37 ⁽¹⁾⁽²⁾ 858,668625,940Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.425%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039690,000Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.905%, due 07/25/38 ⁽¹⁾⁽²⁾ 677,319600,000Blue Hill CLO, Ltd., (13-1A-C1), (144A), 3.234%, due 01/15/26 ⁽¹⁾⁽²⁾ 591,4001,100,000Blue Atight CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-28A-A3L), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000EFS Volunteer LDC, (10-1-A2), (144A), 1.334%, due 09/15/25 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LDC, (10-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (04-2A-A), (144A), 0.574%, due 11/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 07/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-2A-A), (144A), 0.374%, due 11/15/32 ⁽¹⁾⁽²⁾ 301,133 <trr>659,330GE B</trr>			
974,512Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.325%, due 07/25/37 ⁽¹⁾⁽²⁾ 858,668625,940Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039690,000Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.905%, due 07/25/38 ⁽¹⁾⁽²⁾ 561,039600,000Blue Hill CLO, Ltd., (13-1A-C1), (144A), 3.234%, due 01/15/26 ⁽¹⁾⁽²⁾ 591,4001,100,000BlueMountain CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 3.24%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 2.934%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVII Senior Loan Fund, (13-26A-A), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.524%, due 10/25/35 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133			
625,940Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.395%, due 07/25/37 ⁽¹⁾⁽²⁾ 560,039690,000Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.905%, due 07/25/38 ⁽¹⁾⁽²⁾ 677,319600,000Blue Hill CLO, Ltd., (13-1A-C1), (144A), 3.234%, due 01/15/26 ⁽¹⁾⁽²⁾ 591,4001,100,000Blue Mountain CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.544%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVII Senior Loan Fund, (13-28A-A3L), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 01/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.524%, due 03/25/36 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.244%, due 15/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (04-1-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.394%, due 04/25/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.394%, due 04/15/33 ⁽¹⁾⁽²⁾ 647,068431,269Goal Capit		•	
690,000Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.905%, due 07/25/38 ⁽¹⁾⁽²⁾ 677,319600,000Blue Hill CLO, Ltd., (13-1A-Cl), (144A), 3.234%, due 01/15/26 ⁽¹⁾⁽²⁾ 591,4001,100,000BlueMountain CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 07/25/35 ⁽²⁾ 2,268,2642,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 1.334%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVII Senior Loan Fund, (13-26A-A3), (144A), 1.334%, due 09/18/27 ⁽¹⁾ 320,3261,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 11/15/31 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 05/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-2A-A), (144A), 0.374%, due 11/15/31 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL,			,
600,000Blue Hill CLO, Ltd., (13-1A-C1), (144A), 3.234%, due 01/15/26 ⁽¹⁾⁽²⁾ 591,4001,100,000BlueMountain CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽¹⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 2.934%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 0.935%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000Efducation Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.574%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 04/15/25 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.394%, due 04/15/25 ⁽¹⁾⁽²⁾ 301,133659,330 <td< td=""><td></td><td>•</td><td></td></td<>		•	
1,100,000BlueMountain CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 05/15/25 ⁽¹⁾⁽²⁾ 1,090,8502,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer No 2 LLC, (10-1-A2), (144A), 1.050%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,655,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.374%, due 05/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.374%, due 01/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-1A-A3), (144A), 0.374%, due 01/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 0.394%, due 01/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 0.394%, due 01/17/29 ⁽¹⁾ 647,068431,269			
2,200,000Brazos Higher Education Authority, Inc., (10-1-A2), 1.438%, due 02/25/35 ⁽²⁾ 2,268,2641,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ^(11/2) 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ^(11/2) 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 09/15/25 ^(11/2) 1,134,510500,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 08/15/25 ^(11/2) 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ^(11/2) 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ^(11/2) 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 0.55%, due 03/25/36 ^(11/2) 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ^(11/2) 2,635,544496,094GE Business Loan Trust, (04-2A-A), (144A), 0.524%, due 11/15/31 ^(11/2) 476,498236,473GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 05/15/32 ^(11/2) 301,133659,330GE Business Loan Trust, (05-2A-A), (144A), 0.374%, due 05/15/33 ^(11/2) 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 307,9021,75,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,169,2361,75,000<			
1,100,000Cent CLO 19 LP, (13-19A-A1A), (144A), 1.564%, due 10/29/25 ⁽¹⁾⁽²⁾ 1,094,3981,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVIII Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 09/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 0.935%, due 08/15/25 ⁽¹⁾⁽²⁾ 476,751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.444%, due 05/15/32 ⁽¹⁾⁽²⁾ 301,133308,666GE Business Loan Trust, (05-1A-A3), (144A), 0.374%, due 11/15/31 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/31 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan			
1,233,889CIT Education Loan Trust, (07-1-A), (144A), 0.324%, due 03/25/42 ⁽¹⁾⁽²⁾ 1,180,510320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.505%, due 04/26/32 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.374%, due 05/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-2A-A), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/31 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VIII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,1441,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-AA-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236 <tr<< td=""><td></td><td></td><td>, ,</td></tr<<>			, ,
320,000Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾ 320,3261,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.374%, due 12/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/31 ⁽¹⁾⁽²⁾ 642,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 0.394%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.384%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
1,150,000Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.334%, due 07/15/25 ⁽¹⁾⁽²⁾ 1,134,510500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.444%, due 05/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (04-2A-A), (144A), 0.474%, due 06/15/33 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.394%, due 11/15/33 ⁽¹⁾⁽²⁾ 642,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 0.394%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/12/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 1,185,709			
500,000Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 2.934%, due 08/15/25 ⁽¹⁾⁽²⁾ 487,6751,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.444%, due 05/15/32 ⁽¹⁾⁽²⁾ 232,548308,666GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 3.09%, due 01/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VIII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
1,260,000Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.955%, due 04/26/32 ⁽¹⁾⁽²⁾ 1,261,418675,000EFS Volunteer LLC, (10-1-A2), (144A), 1.084%, due 10/25/35 ⁽¹⁾⁽²⁾ 673,7491,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.444%, due 05/15/32 ⁽¹⁾⁽²⁾ 232,548308,666GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A), 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
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1,500,000EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.505%, due 03/25/36 ⁽¹⁾⁽²⁾ 1,547,0152,702,187GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.805%, due 08/27/46 ⁽¹⁾⁽²⁾ 2,635,544496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.444%, due 05/15/32 ⁽¹⁾⁽²⁾ 232,548308,666GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A) 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VIII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
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496,094GE Business Loan Trust, (03-2A-A), (144A), 0.524%, due 11/15/31 ⁽¹⁾⁽²⁾ 476,498236,473GE Business Loan Trust, (04-1-A), (144A), 0.444%, due 05/15/32 ⁽¹⁾⁽²⁾ 232,548308,666GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A) 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VIII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			, ,
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308,666GE Business Loan Trust, (04-2A-A), (144A), 0.374%, due 12/15/32 ⁽¹⁾⁽²⁾ 301,133659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A) 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
659,330GE Business Loan Trust, (05-1A-A3), (144A), 0.404%, due 06/15/33 ⁽¹⁾⁽²⁾ 640,342640,795GE Business Loan Trust, (05-2A-A), (144A), 0.394%, due 11/15/33 ⁽¹⁾⁽²⁾ 622,296653,917Global SC Finance SRL, (14-1A-A2), (144A) 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
$640,795$ GE Business Loan Trust, $(05-2A-A)$, $(144A)$, 0.394% , due $11/15/33^{(1)(2)}$ $622,296$ $653,917$ Global SC Finance SRL, $(14-1A-A2)$, $(144A)$, 3.09% , due $07/17/29^{(1)}$ $647,068$ $431,269$ Goal Capital Funding Trust, $(06-1-B)$, 0.685% , due $08/25/42^{(2)}$ $397,902$ $1,175,000$ GoldenTree Loan Opportunities VII, Ltd., $(13-7A-A)$, $(144A)$, 1.384% , due $04/25/25^{(1)(2)}$ $1,161,448$ $1,200,000$ GoldenTree Loan Opportunities VIII, Ltd., $(14-8A-A)$, $(144A)$, 1.679% , due $04/19/26^{(1)(2)}$ $1,199,236$ $558,930$ Higher Education Funding I, $(14-1-A)$, $(144A)$, 1.288% , due $05/25/34^{(1)(2)}$ $555,077$ $1,200,000$ ING Investment Management CLO, Ltd., $(13-2A-A1)$, $(144A)$, 1.384% , due $04/25/25^{(1)(2)}$ $1,185,709$			
653,917Global SC Finance SRL, (14-1A-A2), (144A) 3.09%, due 07/17/29 ⁽¹⁾ 647,068431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
431,269Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾ 397,9021,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
1,175,000GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,161,4481,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
1,200,000GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.679%, due 04/19/26 ⁽¹⁾⁽²⁾ 1,199,236558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			
558,930Higher Education Funding I, (14-1-A), (144A), 1.288%, due 05/25/34 ⁽¹⁾⁽²⁾ 555,0771,200,000ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			, ,
1,200,000 ING Investment Management CLO, Ltd., (13-2A-A1), (144A), 1.384%, due 04/25/25 ⁽¹⁾⁽²⁾ 1,185,709			, ,
			1,185,709

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (Continued)	
\$ 270,000	ING Investment Management CLO, Ltd., (14-1A-A1), (144A), 1.769%, due 04/18/26 ⁽¹⁾⁽²⁾	\$ 270,000
1,016,600	KKR Financial CLO, Ltd., (05-1A-B), (144A), 0.685%, due 04/26/17 ⁽¹⁾⁽²⁾	1,012,214
542,250	Leaf II Receivables Funding LLC, (13-1-E2), (144A), 6%, due 09/15/21 ⁽¹⁾	515,291
1,109,092	MAPS CLO Fund II, Ltd., (07-2A-A1), (144A), 0.474%, due 07/20/22 ⁽¹⁾⁽²⁾	1,095,488
950,000	National Collegiate Master Student Loan Trust I, (02-2-AR10), (144A), 3.656%, due 11/01/42 ⁽¹⁾⁽²⁾	949,902
826,019	National Collegiate Student Loan Trust, (06-3-A3), 0.305%, due 10/25/27 ⁽²⁾	815,719
325,000	National Collegiate Student Loan Trust, (07-4-A2A3), 3.652%, due 12/26/25 ⁽²⁾	324,584
575,000	Nelnet Student Loan Trust, (14-4A-A2), (144A), 1.105%, due 11/25/43 ⁽¹⁾⁽²⁾	577,391
1,200,000	Nomad CLO, Ltd., (13-1A-A1), (144A), 1.434%, due 01/15/25 ⁽¹⁾⁽²⁾	1,189,841
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.134%, due 10/25/41 ⁽²⁾⁽³⁾	2,235,486
570,000	Octagon Investment Partners XVIII, Ltd., (13-1A-B), (144A), 2.981%, due 12/16/24 ⁽¹⁾⁽²⁾	552,690
871,909	Peachtree Finance Co. LLC, (2005-B-A), (144A), 4.71%, due 04/15/48 ⁽¹⁾	902,374
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.252%, due 03/28/46 ⁽¹⁾⁽²⁾	1,024,909
609,180	SLC Student Loan Trust, (04-1-B), 0.524%, due 08/15/31 ⁽²⁾	560,452
502,366	SLC Student Loan Trust, (05-2-B), 0.514%, due 03/15/40 ⁽²⁾	453,709
711,234	SLC Student Loan Trust, (06-1-B), 0.444%, due 03/15/39 ⁽²⁾	636,149
1,000,000	SLC Student Loan Trust, (06-2-A5), 0.334%, due 09/15/26 ⁽²⁾⁽³⁾	983,917
2,600,000	SLM Private Credit Student Loan Trust, (04-A-A3), 0.634%, due 06/15/33 ⁽²⁾⁽³⁾	2,516,968
2,500,000	SLM Private Credit Student Loan Trust, (04-B-A3), 0.564%, due 03/15/24 ⁽²⁾⁽³⁾	2,387,219
2,300,000	SLM Student Loan Trust, (03-11-A6), (144A), 0.984%, due 12/15/25 ⁽¹⁾⁽²⁾	2,300,854
620,526	SLM Student Loan Trust, (04-2-B), 0.704%, due 07/25/39 ⁽²⁾	579,921
646,385	SLM Student Loan Trust, $(05-4-B)$, 0.414% , due $07/25/40^{(2)}$	582,028
701,728	SLM Student Loan Trust, $(05-9-B)$, 0.534% , due $01/25/41^{(2)}$	644,986
1,400,000	SLM Student Loan Trust, $(06-2-A6)$, 0.404% , due $01/25/41^{(2)(3)}$	1,300,632
1,400,000	SLM Student Loan Trust, (06-8-A6), 0.394%, due $01/25/41^{(2)}$	1,276,950 195,591
213,673 150,000	SLM Student Loan Trust, (07-6-B), 1.084%, due 04/27/43 ⁽²⁾ SLM Student Loan Trust, (07-7-B), 0.984%, due 10/25/28 ⁽²⁾	136,687
133,331	SLM Student Loan Trust, (07-7-B), 0.964%, due 10/23/28	125,097
225,000	SLM Student Loan Trust, (07-8-B), 1.254%, due 04/27/454 SLM Student Loan Trust, (08-2-B), 1.434%, due 01/25/29 ⁽²⁾	206,608
225,000	SLM Student Loan Trust, $(08-3-B)$, 1.434% , due $04/25/29^{(2)}$	208,265
225,000	SLM Student Loan Trust, (08-4-B), 2.084%, due 04/25/29 ⁽²⁾	226,998
225,000	SLM Student Loan Trust, (08-5-B), 2.084%, due $07/25/29^{(2)}$	231,816
225,000	SLM Student Loan Trust, (08-6-B), 2.084%, due 07/25/29 ⁽²⁾	227,033
225,000	SLM Student Loan Trust, (08-7-B), 2.084%, due 07/25/29 ⁽²⁾	226,722
225,000	SLM Student Loan Trust, (08-8-B), 2.484%, due 10/25/29 ⁽²⁾	236,678
225,000	SLM Student Loan Trust, (08-9-B), 2.484%, due 10/25/29 ⁽²⁾⁽³⁾	237,782
675,000	Sound Point CLO, Ltd., (12-1A-C), (144A), 3.534%, due 10/20/23 ⁽¹⁾⁽²⁾	674,992
874,424	Structured Receivables Finance LLC, (10-A-B), (144A), 7.614%, due 01/16/46 ⁽¹⁾	1,042,455
500,000	Structured Receivables Finance LLC, (10-B-B), (144A), 7.97%, due 08/15/36 ⁽¹⁾	621,063
1,500,000	Student Loan Consolidation Center, (02-2-B2), (144A), 0.036%, due 07/01/42 ⁽¹⁾⁽²⁾	1,159,760
700,000	Symphony CLO, Ltd., (12-9A-C), (144A), 3.483%, due 04/16/22 ⁽¹⁾⁽²⁾	700,041
221,667	TAL Advantage I LLC, (06-1A-NOTE), (144A), 0.346%, due 04/20/21 ⁽¹⁾⁽²⁾	219,754
53,386	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.29%, due 02/26/19 ⁽¹⁾⁽²⁾	53,278
578,930	Vermont Student Assistance Corp., (12-1-A), 0.856%, due 07/28/34 ⁽²⁾⁽³⁾	578,649

Total Asset-Backed Securities (Cost: \$77,071,738)

74,517,652

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (52.0%)	
	Commercial Mortgage-Backed Securities Agency (0.2%)	
6,398,338	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KP01-X), 3.27%,	
- , ,	due 01/25/19(I/O) ⁽²⁾	\$ 682,87
	Commercial Mortgage-Backed Securities Non-Agency (0.8%)	
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	2,108,79
1,772,100		_,100,79
	$\mathbf{D} = (1 - d^2) \mathbf{M} = (1 - 1) \mathbf{C} = (2 - d^2) \mathbf{C}$	
313,187	Residential Mortgage-Backed Securities Agency (2.5%) Federal Home Loan Mortgage Corp., (1673-SD), 14.198%, due 02/15/24(I/F) (PAC) ⁽²⁾	402.95
676,262	Federal Home Loan Mortgage Corp., (17/5-5D), 14.198%, due 02/15/24(17) (FAC)	402,9. 685,00
235,424	Federal Home Loan Mortgage Corp., (2990-JK), 21.39%, due $03/15/35(I/F)^{(2)(3)}$	322,1
5,612,174	Federal Home Loan Mortgage Corp., (3122-SG) , 5.476% , due $03/15/36(I/O)$ (I/F) (TAC) (PAC) ⁽²⁾⁽³⁾	810,53
2,049,302	Federal Home Loan Mortgage Corp., (3239-SI), 6.496%, due 11/15/36(I/O) (I/F) (PAC) ⁽²⁾⁽³⁾	331,1
1,247,285	Federal Home Loan Mortgage Corp., $(3323-SA)$, 5.956%, due $05/15/37(I/O)$ $(I/F)^{(2)(3)}$	157,6
847,397	Federal Home Loan Mortgage Corp., $(3459-JS)$, 6.096% , due $06/15/38(I/O)$ $(I/F)^{(2)(3)}$	97,3
3,868,634	Federal Home Loan Mortgage Corp., (4030-HS), 6.456%, due $04/15/42(I/O)$ (I/F) ⁽²⁾⁽³⁾	666,6
5,735,345	Federal National Mortgage Association, (04-53-QV), 1.59%, due $02/25/34(I/O)$ (I/F) ⁽²⁾⁽³⁾	225,6
702,113	Federal National Mortgage Association, $(07-42-SE)$, 5.956%, due $05/25/37(I/O)$ $(I/F)^{(2)(3)}$	98,4
5,217,103	Federal National Mortgage Association, $(07-48-SD)$, 5.946%, due $05/25/37(I/O)$ $(I/F)^{(2)(3)}$	667,5
,013,395	Federal National Mortgage Association, (09-69-CS), 6.596%, due $09/25/39(I/O)$ (I/F) ⁽²⁾⁽³⁾	138,0
,435,741	Government National Mortgage Association, (06-35-SA), 6.447%, due 07/20/36(I/O) (I/F) ⁽²⁾⁽³⁾	901,4
,618,423	Government National Mortgage Association, (06-61-SA), 4.597%, due 11/20/36(I/O) (I/F) (TAC) ⁽²⁾⁽³⁾	907,8
,719,349	Government National Mortgage Association, (08-58-TS), 6.247%, due 05/20/38(I/O) (I/F) (TAC) ⁽²⁾⁽³⁾	749,2
	Total Residential Mortgage-Backed Securities Agency	7,161,5
	Desidential Martage Desked Securities Non Agency (1950)	
,730,638	Residential Mortgage-Backed Securities Non-Agency (48.5%) ACE Securities Corp., (06-ASP3-A2C), 0.305%, due 06/25/36 ⁽²⁾ 6/25/36 ⁽²⁾	1,389,8
,750,058	ACE Securities Corp., (07-ASP1-A2C), 0.505 %, due 06/25/50 ⁻⁴	1,123,1
,857,164	Adjustable Rate Mortgage Trust, (05-4-6A22), 2.748%, due 08/25/35 ⁽²⁾	741,4
,072,511	Adjustable Rate Mortgage Trust, $(05-4-6)(22)$, 2.746 %, due $03/25/35$ Adjustable Rate Mortgage Trust, $(06-1-2A1)$, 3.02% , due $03/25/36^{(2)(4)}$	802,4
,814,169	Asset-Backed Funding Certificates, (05-HE2-M2), 0.905%, due 06/25/35 ⁽²⁾	1,776,0
,500,000	Asset-Backed Securities Corp. Home Equity, (06-HE1-A4), 0.455%, due 01/25/36 ⁽²⁾	1,349,9
,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.425%, due 01/25/36 ⁽²⁾	2,308,9
· · ·		2,308,9
,100,000	Asset-Backed Securities Corp. Home Equity, (07-HE1-A4), 0.295%, due 12/25/36 ⁽²⁾ Banc of America Alternative Loan Trust, (05-10-1CB1), 0.555%, due 11/25/35 ⁽²⁾	2,497,3
,153,471	Banc of America Funding Trust, (06-3-4A14), 6%, due 03/25/36	
,341,237		1,348,3
901,240	Banc of America Funding Trust, $(06-3-5A3)$, 5.5%, due $03/25/36^{(4)}$	868,4
695,489	BCAP LLC Trust, (09-RR4-1A1), (144A), 9.5%, due $06/26/37^{(1)}$	725,8
752,865	BCAP LLC Trust, (10-RR11-3A2), (144A), 2.766%, due $06/27/36^{(1)(2)}$	755,4
,061,233	BCAP LLC Trust, (11-RR3-1A5), (144A), 2.714%, due $05/27/37^{(1)(2)}$	1,059,0
,675,947	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due $11/27/37^{(1)(2)}$	1,622,2
815,481	BCAP LLC Trust, (11-RR4-1A3), (144A), 2.848%, due 03/26/36 ⁽¹⁾⁽²⁾	795,2
877,175	BCAP LLC Trust, (11-RR5-1A3), (144A), 1.418%, due 03/26/37 ⁽¹⁾⁽²⁾	863,1
580,363	BCAP LLC Trust, (11-RR5-2A3), (144A), 2.708%, due 06/26/37 ⁽¹⁾⁽²⁾ Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 4.986%, due 06/25/47 ⁽²⁾⁽⁴⁾	582,6
1,364,562		1,241,3

	Principal		
Residential Mortgage-Backed Securities Trust, 05-AC6-1A3), 5.5%, due 00/25/35 ⁽²⁾ \$ 964.655 \$ 935.881 Bear Steams Asset-Backed Securities Trust, 05-AC6-1A3), 5.5%, due 00/25/35 ⁽²⁾ \$ 964.655 \$407.768 Bear Steams Asset-Backed Securities Trust, 06-AC1-A3), 5.5%, due 00/25/35 ⁽²⁾ \$ 268.345 \$3100.000 Centex Home Equity Loan Trust, (06-AA-1A), 0.405%, due 00/25/35 ⁽²⁾ \$ 268.345 \$2,432.218 Citigroup Mortgage Alternative Loan Trust, (06-AA-1AA), 7.54%, due 00/25/36 ⁽²⁾ \$ 268.345 \$2,393.220 CitiMortgage Alternative Loan Trust, (06-AA-1AA), 7.56%, due 00/25/36 ⁽²⁾ \$ 11.821 \$2,393.200 Countryvide Asset-Backed Certificates, (07-13-2A1), 1.055%, due 10/25/47 ⁽²⁾ \$ 12.274.854 \$1,447,270 Countryvide Home Loans, (06-14-X), 0.29%, due 09/25/34 ^(2)/10) \$ 07.162 \$2,155,465 Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 10/25/36 ⁽⁶⁾ \$ 1.812.008 \$65,983 Countryvide Home Loans, (06-14-X), 0.29%, due 09/25/34 ^(2)/10) \$ 07.162 \$2,175,465 Credit Suisse Mortgage Capital Certificates, (06-61-A3), 0.5%, due 01/25/36 ⁽⁶⁾ \$ 1.812.008 \$65,983 Countryvide Home Loans, (06-14-X), 0.29%, due 09/25/37 ⁽¹⁾ \$ 07.162 \$2,175,465 Credit Susse First Boston Mortga	Amount		Value
\$ 953.81 Bear Steams Asset-Backed Securities Trust, (05-AC6-1A3), 5.5%, due 09/25/35 ⁽²⁾ \$ 964.656 \$ 840,768 Bear Steams Asset-Backed Securities Trust, (06-AV-10, 0.54%, due 01/25/35 ⁽²⁾) 764.502 \$ 3,100,000 Centex Home Equity Loan Trust, (06-AV-10, 0.405%, due 01/25/35 ⁽²⁾) 2.868.545 \$ 1,24,218 Citigroup Mortgage Alernative Loan Trust, (06-AV-1A), 0.6%, due 07/25/35 ⁽²⁾ 2.868.545 \$ 2,139,207 CitiMortgage Alernative Loan Trust, (06-AV-1A), 0.6%, due 07/25/35 ⁽²⁾ 2.863.965 \$ 2,139,207 CitiMortgage Alernative Loan Trust, (06-AV-1A), 0.6%, due 07/25/35 ⁽²⁾ 1.832,060 \$ 1,208,000 Countryvide Manufactured Housing Contract Trust, (07-1-AVA), (144A), 1544.6%, due 07/15/37 ^{(1)/10} 1.274.854 \$ 1,447,270 Countryvide Home Loans, (06-HVB-1A), 2.47%, due 09/20/42 ^{(4)/6} 5.2,833 \$ 2,853,831 Countryvide Home Loans, (06-HVB-1A), 2.47%, due 01/20/36 ^{(2)/10} 1.812,000 \$ 569,833 Countryvide Home Loans, (06-HVB-1A), 2.47%, due 01/20/36 ^{(2)/10} 1.812,000 \$ 569,833 Credit Susse Kortgage Securities Corp., (04-1A2), 1.297.546 ⁽⁴⁾ 1.668,755 \$ 1,459,242 Credit Susse Krist Boton Mortgage Securities Corp., (04-1A2), 2.573.64 ⁽⁴⁾ 1.668,755 \$ 1,459,242 Credit Susse Krist			
9840.768 Bear Steams Asset-Backed Securities Trust. (06-ANV4). 0.0385%, due 0425/36 ⁽²⁾⁴⁰ 764.509 3.100.000 Centex Home Equity Loan Trust. (06-ANV4). 0.043%, due 01/25/35 ⁽²⁾ 2.688.345 3.124.218 Citigroup Mortgage Loan Trust. (06-ANV4). 0.043%, due 00/25/35 ⁽²⁾ 2.688.345 2.039.220 CitiMortgage Alternative Loan Trust. (06-AS-147). 6%, due 07/25/36 ⁽²⁾ 1.071.837 1458.93 Conscort Finance Securitizations Corp., (01-4-44). 7.36%, due 08/25/36 ⁽²⁾ 1.071.837 1458.93 Conscort Finance Securitizations Corp., (01-4-44). 7.36%, due 08/25/36 ⁽²⁾ 1.208.602 1,447.270 Countrywide Home Loans. (04-14-44). 7.36%, due 09/20/34 ⁽²⁾ 1.228.842 59.838.821 Countrywide Home Loans. (06-14-32). 2.47%, due 04/20/36 ^{(2)/41} 5.2834 50.656.98 Credit Naisse First Boston Mortgage Securities Corp., (05-12-141), 6.5%, due 01/25/36 ⁽⁴⁾ 1.745.577 1.247.202 Countrywide Home Loans. (06-617B2-142), 5.286%, due 01/25/36 ⁽⁴⁾ 1.745.571 2.175.465 Credit Naisse First Boston Mortgage Securities Corp., (05-12-141), 6.5%, due 01/25/36 ⁽⁴⁾ 1.745.571 1.249.210 Credit Suisse Mortgage Capital Certificates. (06-614.72), 5.236%, due 01/25/36 ⁽⁴⁾ 1.745.571 1.249.2210 Credit Suisse Mortgage Se	¢ 025.001		¢ 0(4(5(
455.990 Centex Home Equity Loan Trust, (06-A-KY5), 5.28%, due 01/25/35 471.907 3.100.000 Centex Home Equity Loan Trust, (06-A-X4), 0.405%, due 06/25/36 ¹⁰ 2.868.545 3.124.218 Citigroup Mortgage Loan Trust, (06-A-X-1A7), 6%, due 07/25/36 ¹⁰ 2.868.545 2.039.220 CitiMortgage Alternative Loan Trust, (06-A5-1A7), 6%, due 01/25/36 ¹⁰ 1.832.060 1.1980.76 CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ¹⁰ 1.71.871 1.200.000 Country-tide Mousing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/371 ^{10,20} 1.227.8458 1.447.270 Country-wide Home Louns, (06-HYB-1A1), 2.46%, due 09/22/36 ¹⁰ /40 ¹⁰ 5.833 1.447.270 Country-wide Home Louns, (06-HYB-1A1), 2.478, due 09/22/36 ¹⁰ /40 ¹⁰ 5.833 5.9.883,821 Country-wide Home Louns, (06-HYB-1A1), 2.478, due 09/22/36 ¹⁰ /40 ¹⁰ 1.812.008 656,983 Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ¹⁰ 1.068.755 1.449,9310 Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ¹⁰ 1.028,802 1.440,9310 Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 5.5%, due 01/25/36 ¹⁰ 1.028,273 1.441,242 Credit Suisse Mortgage			1)
3.100,000 Centex Home Equity Lean Trust, Inc., 105-8-1A1A), 2514%, due 10/25/36 ¹⁰ 2,868,365 3.124,218 Citigroup Mortgage Leam Trust, Inc., 105-8-1A1A), 2514%, due 10/25/36 ¹⁰ 1,832,162 2,039,220 CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 01/25/36 ¹⁰ 1,071,877 1458,938 Conscore Ennance Securitizations Corp., (10-4-A4), 7,36%, due 08/01/32 511,291 1200,000 Countryviate Manufactured Housing Contract Trust, (07-1-A4), (144A), 5,846%, due 08/10/32 52834 1685,300 Countryvide Home Loans, (06-14-X), 23%, due 09/23/36/10/ ³⁶³⁰ 52,834 59,883,821 Countryvide Home Loans, (06-14-X), 23%, due 09/23/36/10/ ³⁶³⁰ 607,162 2,175,465 Credit Suise First Boston Mortgage Securities Corp., (04-A85-11A2), 0.895%, due 06/25/34 ⁽³⁾ 1,812,088 1,249,202 Credit Suise Fortigg and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/36 ⁽¹⁾ 1,645,236 1,249,213 Credit Suise Mortgage Capital Certificates, (06-6-14,8), 6%, due 07/25/36 ⁽⁴⁾ 1,068,737 1,349,310 Credit Suise Mortgage Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/36 1,417,423 1,276,902 Credit Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5.731%, due 01/25/36 1,417,423 3,163,5262 <td< td=""><td></td><td></td><td></td></td<>			
3,124,218 Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 25,14%, due 10/25/35 ²⁰ 2,683,926 2,039,220 CitikMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 01/25/36 ⁴⁰ 1,832,062 1,198,076 CitikMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 01/25/36 ⁴⁰ 1,071,871 1,200,000 Country-offed Housing Contract Trust, (07-1A4), (144A), 5.84654, due 07/15/37 ^{10,20} 1,274,854 1,200,000 Country-wide Home Loans, (04-HYB4-B1), 2,4614%, due 09/2074/ ^{12/10} 1,274,854 1,447,270 Country-wide Home Loans, (06-HYB2-1A1), 2,47%, due 04/20/36 ^{12/41} 5,833,32 0,598,38,321 Country-wide Home Loans, (06-HYB2-1A1), 2,47%, due 04/20/36 ^{12/41} 1,812,008 65,983 Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0,895%, due 01/25/36 ¹⁰ 1,068,755 1,342,922 Credit Suisse First Boston Mortgage Securitization LLC, (06-CB1A-F1), 3,329%, due 01/25/36 1,474,23 3,263,262 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-AF1), 3,504%, due 01/25/36 1,474,23 3,263,262 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-AF1), 5,504%, due 01/25/36 2,269,039 1,70,970 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-AF1), 5,374%, due 04/25/37 1,169,117			
2,039,220 CitiMorgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁴⁾ 1,383,062 1,198,076 CitiMorgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁴⁾ 1,071,837 458,938 Conseco Finance Securitizations Corp., (01-4-A4), 7,36%, due 0801/32 5,11,291 1,000,000 Countrywide Most Lossing Contract Trust, (07-1-34), (144A), 5,846%, due 0725/37 ^{(1),03} 1,278,854 1,685,300 Countrywide Home Loans, (04-HYB-4H), 2,467%, due 09/22/34 ^{(2),01} 5,28,34 9,838,821 Countrywide Home Loans, (06-HYB2-1A1), 2,47%, due 09/22/36 ^{(1),01} 1,812,008 656,983 Credit Suisse First Boston Mortgage Securities Corp., (04-ARS-11A2), 0.895%, due 00/25/36 ^{(1),01} 1,45,236 2,175,465 Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6,5%, due 01/25/36 ⁽³⁾ 1,745,571 1,049,310 Credit Suise Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁴⁾ 1,068,755 1,049,310 Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 5,205%, due 01/25/36 1,417,423 3,262 Credit-Based Asset Servicing and Securitization LLC, (07-CB2-AR2), 5,501%, due 02/25/37 1,748,551 1,170,970 Credit-Based Asset Servicing and Securitization LLC, (07-CB2-AR2), 5,505%, due 01/25/36 2,400,03			
1.198.076 CitiMortgage Alternative Loan Trust, (06-A5-A8), 6%, due 00/25/36 ⁽⁴⁾ 1.071,871 458.938 Consece Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32 511,291 1.200,000 Countryvide Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ^{10/30} 1.278,485 1.447,270 Countryvide Asset-Backed Certificates, (07-13-2A1), 1.055%, due 10/25/47 ¹²⁾ 1.278,485 59.883,821 Countryvide Home Loans, (06-14/PK), 209%, due 09/20/3 ^{12/40} 52,834 59.883,821 Countryvide Home Loans, (06-14/PK), 209%, due 09/20/3 ^{12/40} 667,162 59.883,821 Countryvide Home Loans, (06-14/PK), 209%, due 09/20/3 ^{12/40} 1.812,008 656,983 Credit Suisse First Boston Mortgage Securities Corp., (04-ARS-11A2), 0.895%, due 10/25/36 ¹⁰⁰ 1.068,755 1.342,928 Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ¹⁰ 1.068,755 1.049,310 Credit-Based Asset Servicing and Securitization LLC, (05-CB3-AFI), 3.379%, due 1/2/25/32 1.025,825 1.049,310 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A2), 5.50%, due 0/25/37 1.169,117 3.263,262 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5.31%, due 0/25/37 1.169,117 3.189,082 Credit-Based Asset Servicing and Securitization			
			511,291
	1,200,000		1 200 (02
1.685.300 Countrywide Home Loans, (06-HYB-B1), 2.461%, due 09/20/34 ⁽²⁾⁽⁴⁾ 52.874 59.883.821 Countrywide Home Loans, (06-HYB2-1A1), 2.47%, due 04/20/36 ⁽²⁾⁽⁴⁾ 667,162 2.551.937 Countrywide Home Loans, (06-HYB2-1A1), 2.47%, due 04/20/36 ⁽²⁾⁽⁴⁾ 1.812.008 656.983 Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.895%, due 01/25/36 ⁽⁴⁾ 1.745,571 1.42,928 Credit Suisse Kortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁴⁾ 1.068,755 1.049,310 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-AF1), 3.379%, due 12/25/36 1.417,423 3.263,262 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A21), 5.501%, due 12/25/36 1.269,039 1.170,970 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5.731%, due 03/25/37 1.169,117 3.713,625 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.345%, due 02/25/37 1.150,841 1.950,00 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.345%, due 10/2/36 ⁽²⁾ 3.189,312 1.503,370 First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315%, due 12/25/37 ⁽²⁾ 1.207,271 412,343 DSLA Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315%, due 12/25/37 ⁽²⁾ 1.227,7,761 2,109,709	1 4 47 070		
$\begin{array}{llllllllllllllllllllllllllllllllllll$			
$\begin{array}{llllllllllllllllllllllllllllllllllll$			
656,983 Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.895%, due 06/25/34 ⁽²⁾ 645,236 2,175,465 Credit Suisse Mortgage Capital Certificates, (06-61A8), 6%, due 01/25/36 ⁽⁴⁾ 1,745,571 1,342,928 Credit Suisse Mortgage Capital Certificates, (06-61A8), 6%, due 01/25/36 ⁽⁴⁾ 1,068,755 1,049,310 Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3,379%, due 12/25/36 1,417,423 3,263,262 Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 5,205%, due 01/25/36 2,429,039 1,170,970 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5,501%, due 02/25/37 872,307 1,889,085 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5,731%, due 03/25/37 1,169,117 3,173,625 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6,16%, due 02/25/37 3,189,312 1,556,706 Deutsche MI-A Securities, Inc. REMIC Trust, (10-RS2-A3), (14A), 3,849%, due 00/25/36 ^{(2)/40} 1,207,271 41,2343 DSLA Mortgage Loan Trust, (06-AR1-A6), 0,315%, due 10/25/36 ^{(2)/40} 1,207,271 412,2343 DSLA Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0,315%, due 10/25/36 ^{(2)/40} 1,207,761 1,593,397 First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0,365			
			1,812,008
	656,983		645,236
	2,175,465	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ⁽⁴⁾	1,745,571
		Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁴⁾	1,068,755
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	1,049,310		1,025,825
1,170,970 Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 5.505%, due 02/25/37 872,307 1,889,085 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5.731%, due 03/25/37 1,169,117 3,713,625 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽²⁾⁽⁴⁾ 3,189,312 1,536,706 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.345%, due 02/25/37 ⁽²⁾⁽⁴⁾ 1,150,841 1,195,000 Deutsche Mortgage Securities, Inc. REMIC Trust, (10-RS2-A3), (144A), 3.849%, due 06/28/47 ⁽¹⁾⁽²⁾ 1,207,271 412,343 DSLA Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽²⁾ 342,513 1,593,397 First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315%, due 10/25/36 ⁽²⁾ 1,277,761 2,109,709 First Franklin Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,660 1,271,278 Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412 616,027 Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412 616,027 Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 572,426 560,012 Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/27 685,767 660,025 Green Tree Financial Corp., (96-7-M1), 7.7%, due 0	1,931,619	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 5.236%, due 01/25/36	1,417,423
1,889,085 Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5.731%, due 03/25/37 1,169,117 3,713,625 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽²⁾⁽⁴⁾ 3,189,312 1,536,706 Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.345%, due 02/25/37 ⁽²⁾⁽⁴⁾ 1,150,841 1,195,000 Deutsche Mortgage Securities, Inc. REMIC Trust, (10-RS2-A3), (144A), 3.849%, due 06/28/47 ⁽¹⁾⁽²⁾ 1,207,271 412,343 DSLA Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽²⁾ 342,513 1,593,397 First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315%, due 10/25/36 ⁽²⁾ 1,277,761 2,109,709 First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.365%, due 12/25/37 ⁽²⁾ 1,411,689 1,270,849 First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,660 1,271,278 Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 1,308,268 540,307 Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412 616,027 Green Tree Financial Corp., (96-6-M1), 7.9%, due 09/15/27 685,767 860,725 Green Tree Financial Corp., (96-6-M1), 7.9%, due 09/15/28 ⁽²⁾ 252,260 513,384 Green Tree Financial Cor	3,263,262	Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 5.501%, due 12/25/36	2,269,039
	1,170,970	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 5.505%, due 02/25/37	872,307
$ \begin{array}{c} \mbox{due } 06/25/36^{(2)(4)} & 3,189,312 \\ \mbox{3},189,312 \\ \mbox{1},536,706 & Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.345\%, \\ \mbox{due } 02/25/37^{(2)(4)} & 1,150,841 \\ \mbox{1},195,000 & Deutsche Mortgage Securities, Inc. REMIC Trust, (10-RS2-A3), (144A), 3.849\%, \\ \mbox{due } 06/28/47^{(1)(2)} & 1,207,271 \\ \mbox{4}12,343 & DSLA Mortgage Loan Trust, (06-AR2-2A1A), 0.462\%, due 10/19/36^{(2)} & 342,513 \\ \mbox{1},593,397 & First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315\%, \\ \mbox{due } 10/25/36^{(2)} & 1,277,761 \\ \mbox{2},109,709 & First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.365\%, \\ \mbox{due } 12/25/37^{(2)} & 1,411,689 \\ \mbox{1},270,849 & First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261\%, \\ \mbox{due } 12/25/35^{(2)(4)} & 1,992,660 \\ \mbox{1},271,278 & Green Tree, (08-MH1-A2), (144A), 8.97\%, due 04/25/38^{(1)(2)} & 577,412 \\ \mbox{6}16,027 & Green Tree, (08-MH1-A2), (144A), 8.97\%, due 04/25/38^{(1)(2)} & 577,412 \\ \mbox{6}66,012 & Green Tree Financial Corp., (96-6-M1), 7.95\%, due 09/15/27 & 685,767 \\ \mbox{8}60,725 & Green Tree Financial Corp., (97-3-A5), 7.14\%, due 03/15/28 & 604,602 \\ \mbox{2}234,647 & Green Tree Financial Corp., (97-3-A5), 7.14\%, due 03/15/28^{(2)} & 252,266 \\ \mbox{5}88,117 & Green Tree Financial Corp., (98-3-A6), 6.76\%, due 03/01/30^{(2)} & 602,5260 \\ \mbox{6}71,384 & Green Tree Financial Corp., (98-3-A6), 6.78\%, due 04/01/30 & 694,149 \\ \mbox{5}74,118 & Green Tree Financial Corp., (98-4-A5), 6.18\%, due 04/01/30 & 604,144 \\ \mbox{6}79,23 & Green Tree Financial Corp., (98-4-A5), 6.38\%, due 04/01/30^{(2)} & 607,248 \\ \mbox{3}51,976 & Green Tree Financial Corp., (98-4-A5), 6.38\%, due 04/01/30^{(2)} & 607,248 \\ \mbox{3}51,976 & Green Tree Financial Corp., (98-4-A5), 6.38\%, due 04/01/30^{(2)} & 607,248 \\ \mbox{3}51,976 & Green Tree Financial Corp., (98-4-A7), 6.58\%, due 04/01/30^{(2)} & 607,248 \\ \mbox{3}51,976 & Green Tree Financial Corp., (98-4-A7), 6.58\%, due 04/01/$	1,889,085	Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 5.731%, due 03/25/37	1,169,117
	3,713,625		3 189 312
	1,536,706	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.345%,	
due $06/28/47^{(1)\overline{(2)}}$ 1,207,271412,343DSLA Mortgage Loan Trust, $(06-AR2-2A1A)$, 0.462% , due $10/19/36^{(2)}$ 342,5131,593,397First Franklin Mortgage Loan Asset-Backed Certificates, $(06-FF13-A2C)$, 0.315% , due $10/25/36^{(2)}$ 1,277,7612,109,709First Franklin Mortgage Loan Asset-Backed Certificates, $(06-FF18-A2D)$, 0.365% , due $12/25/37^{(2)}$ 1,411,6891,270,849First Horizon Alternative Mortgage Securities Trust, $(05-AA10-2A1)$, 2.261% , due $12/25/35^{(2)(4)}$ 1,092,6601,271,278Green Tree, $(08-MH1-A2)$, $(144A)$, 8.97% , due $04/25/38^{(1)(2)}$ 1,368,268540,307Green Tree, $(08-MH1-A3)$, $(144A)$, 8.97% , due $09/15/27$ 685,767616,027Green Tree Financial Corp., $(96M1)$, 7.95% , due $09/15/26^{(2)}$ 926,421566,012Green Tree Financial Corp., $(97-3-A5)$, 7.14% , due $03/15/28^{(2)}$ 252,266588,117Green Tree Financial Corp., $(98-3-A6)$, 6.76% , due $03/01/30^{(2)}$ 625,260671,384Green Tree Financial Corp., $(98-4-A5)$, 6.18% , due $04/01/30^{(2)}$ 604,149574,118Green Tree Financial Corp., $(98-4-A5)$, 6.87% , due $04/01/30^{(2)}$ 604,144571,184Green Tree Financial Corp., $(98-4-A5)$, 6.87% , due $04/01/30^{(2)}$ 604,144607,923Green Tree Financial Corp., $(98-4-A5)$, 6.87% , due $04/01/30^{(2)}$ 604,142531,976Greenpoint Manufactured Housing, $(99-5-A5)$, 7.82% , due $12/15/29^{(2)}$ 359,59593,129Greenpoint Mortgage Funding Trust, $(05-HE4-1A1)$, 0.595% , due $07/25/30^{(2)}$ 92,298	1,195,000		1,100,011
412,343DSLA Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽²⁾ 342,5131,593,397First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315%, due 10/25/36 ⁽²⁾ 1,277,7612,109,709First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.365%, due 12/25/37 ⁽²⁾ 1,411,6891,270,849First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,6601,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾ 926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30 ⁽²⁾ 640,194607,923Green Tree Financial Corp., (98-4-A5), 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	, ,		1,207,271
1,593,397First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.315%, due 10/25/36 ⁽²⁾ 1,277,7612,109,709First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.365%, due 12/25/37 ⁽²⁾ 1,411,6891,270,849First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,6601,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/28604,602234,647Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30 ⁽²⁾ 600,194607,923Green Tree Financial Corp., (98-4-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	412,343		342,513
due $10/25/36^{(2)}$ 1,277,7612,109,709First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.365%, due $12/25/37^{(2)}$ 1,411,6891,270,849First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due $12/25/35^{(2)(4)}$ 1,092,6601,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due $04/25/38^{(1)(2)}$ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due $04/25/38^{(1)(2)}$ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due $09/15/27$ 685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due $09/15/26^{(2)}$ 926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due $03/15/28^{(2)}$ 252,260588,117Green Tree Financial Corp., (98-3-A5), 6.18%, due $04/01/30^{(2)}$ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due $04/01/30^{(2)}$ 604,149574,118Green Tree Financial Corp., (98-4-A5), 6.18%, due $04/01/30^{(2)}$ 607,124607,923Green Tree Financial Corp., (98-4-A5), 6.18%, due $04/01/30^{(2)}$ 607,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due $12/15/29^{(2)}$ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due $07/25/30^{(2)}$ 92,298	1,593,397		
due 12/25/37 ⁽²⁾ 1,411,6891,270,849First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,6601,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾ 926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾ 252,266588,117Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 600,194607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298		due 10/25/36 ⁽²⁾	1,277,761
1,270,849First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%, due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,6601,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾)926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾)252,266588,117Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾)625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾)600,194607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾)647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾)359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾)92,298	2,109,709	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.365%,	
due 12/25/35 ⁽²⁾⁽⁴⁾ 1,092,6601,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾ 926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾ 252,266588,117Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 600,194607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298		due 12/25/37 ⁽²⁾	1,411,689
1,271,278Green Tree, (08-MH1-A2), (144A), 8.97%, due $04/25/38^{(1)(2)}$ 1,368,268540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due $04/25/38^{(1)(2)}$ 577,412616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due $09/15/27$ 685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due $09/15/26^{(2)}$ 926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due $03/15/28^{(2)}$ 604,602234,647Green Tree Financial Corp., (97-3-A7), 7.64%, due $03/15/28^{(2)}$ 252,266588,117Green Tree Financial Corp., (98-3-A6), 6.76%, due $03/01/30^{(2)}$ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due $04/01/30^{(2)}$ 600,194607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due $04/01/30^{(2)}$ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due $12/15/29^{(2)}$ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due $07/25/30^{(2)}$ 92,298	1,270,849	First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.261%,	
540,307Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾ $577,412$ $616,027$ Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27 $685,767$ $860,725$ Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾ $926,421$ $566,012$ Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28 $604,602$ $234,647$ Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾ $252,266$ $588,117$ Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ $625,260$ $671,384$ Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30 $694,149$ $574,118$ Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ $600,194$ $607,923$ Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ $647,248$ $351,976$ Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ $359,595$ $93,129$ Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ $92,298$		due 12/25/35 ⁽²⁾⁽⁴⁾	1,092,660
616,027Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27685,767860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾ 926,421566,012Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾ 252,266588,117Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ 625,260671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 600,194607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	1,271,278	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	1,368,268
860,725Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾ $926,421$ $566,012$ Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28 $604,602$ $234,647$ Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾ $252,266$ $588,117$ Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ $625,260$ $671,384$ Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30 $694,149$ $574,118$ Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ $600,194$ $607,923$ Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ $647,248$ $351,976$ Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ $359,595$ $93,129$ Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ $92,298$	540,307	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	577,412
566,012Green Tree Financial Corp., $(97-3-A5)$, 7.14%, due 03/15/28604,602234,647Green Tree Financial Corp., $(97-3-A7)$, 7.64%, due 03/15/28 ⁽²⁾ 252,266588,117Green Tree Financial Corp., $(98-3-A6)$, 6.76%, due 03/01/30 ⁽²⁾ 625,260671,384Green Tree Financial Corp., $(98-4-A5)$, 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., $(98-4-A6)$, 6.53%, due 04/01/30 ⁽²⁾ 600,194607,923Green Tree Financial Corp., $(98-4-A7)$, 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, $(99-5-A5)$, 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, $(05-HE4-1A1)$, 0.595%, due 07/25/30 ⁽²⁾ 92,298	616,027	Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27	685,767
234,647Green Tree Financial Corp., $(97-3-A7)$, 7.64%, due $03/15/28^{(2)}$ 252,266588,117Green Tree Financial Corp., $(98-3-A6)$, 6.76%, due $03/01/30^{(2)}$ 625,260671,384Green Tree Financial Corp., $(98-4-A5)$, 6.18%, due $04/01/30$ 694,149574,118Green Tree Financial Corp., $(98-4-A6)$, 6.53%, due $04/01/30^{(2)}$ 600,194607,923Green Tree Financial Corp., $(98-4-A7)$, 6.87%, due $04/01/30^{(2)}$ 647,248351,976Greenpoint Manufactured Housing, $(99-5-A5)$, 7.82%, due $12/15/29^{(2)}$ 359,59593,129Greenpoint Mortgage Funding Trust, $(05-HE4-1A1)$, 0.595%, due $07/25/30^{(2)}$ 92,298	860,725	Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾	926,421
588,117 Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾ 625,260 671,384 Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30 694,149 574,118 Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽²⁾ 600,194 607,923 Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248 351,976 Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,595 93,129 Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	566,012	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	604,602
671,384Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30694,149574,118Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽²⁾ 600,194607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	234,647	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾	252,266
574,118 Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽²⁾ 600,194 607,923 Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248 351,976 Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,595 93,129 Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	588,117		625,260
607,923Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾ 647,248351,976Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,59593,129Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	671,384	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	694,149
351,976 Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾ 359,595 93,129 Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	574,118	Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽²⁾	600,194
93,129 Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.595%, due 07/25/30 ⁽²⁾ 92,298	607,923	Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾	647,248
	351,976		359,595
2,235,031 GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36 1,490,560	93,129		92,298
	2,235,031	GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36	1,490,560

1,544,599	GSAMP Trust, (06-FM3-A2C), 0.355%, due 11/25/36 ⁽²⁾	955,313
964,345	GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.335%, due 05/25/36 ⁽²⁾⁽⁴⁾	752,935
884,708	GSR Mortgage Loan Trust, (05-AR3-6A1), 2.601%, due 05/25/35 ⁽²⁾	832,403
966,048	HSI Asset Loan Obligation Trust, (07-2-2A12), 6%, due 09/25/37	924,220
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SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 1,000,000	HSI Asset Securitization Corp. Trust, (06-OPT2-2A4), 0.445%, due 01/25/36 ⁽²⁾	\$ 954,840
1,059,223	Indymac INDX Mortgage Loan Trust, (04-AR6-5A1), 2.518%, due 10/25/34 ⁽²⁾	1,001,919
1,455,730	Indymac INDX Mortgage Loan Trust, (05-AR19-A1), 4.723%, due 10/25/35 ⁽²⁾⁽⁴⁾	1,265,486
2,981,085	Indymac INDX Mortgage Loan Trust, (06-AR13-A4X), 4.015%, due 07/25/36(I/O) ⁽²⁾⁽⁵⁾	99,828
2,164,410	Indymac INDX Mortgage Loan Trust, (07-AR5-2A1), 2.657%, due 05/25/37 ⁽²⁾⁽⁴⁾	1,641,852
2,051,990	Indymac INDX Mortgage Loan Trust, (07-FLX2-A1C), 0.345%, due 04/25/37 ⁽²⁾	1,519,121
364,299	Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 ⁽²⁾	363,541
1,064,404	JPMorgan Alternative Loan Trust, (06-A2-5A1), 4.937%, due 05/25/36 ⁽²⁾⁽⁴⁾	844,550
526,777	JPMorgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37 ⁽⁴⁾	431,817
475,904	Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 ⁽²⁾	524,737
1,914,839	Lehman XS Trust, (06-10N-1A3A), 0.365%, due 07/25/46 ⁽²⁾⁽⁴⁾	1,566,750
2,753,918	Lehman XS Trust, (06-12N-A31A), 0.355%, due 08/25/46 ⁽²⁾⁽⁴⁾	2,132,887
1,700,000	Long Beach Mortgage Loan Trust, (04-4-M1), 1.055%, due 10/25/34 ⁽²⁾	1,620,576
1,823,200	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 ⁽⁴⁾	1,373,922
2,000,000	MASTR Asset-Backed Securities Trust, (07-HE1-A4), 0.435%, due 05/25/37 ⁽²⁾	1,323,440
1,136,997	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.285%, due 06/25/37 ⁽²⁾	772,028
2,321,722	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.335%, due 06/25/37 ⁽²⁾	1,561,121
943,356	Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.514%, due 08/25/36 ⁽²⁾⁽⁴⁾	876,651
611,206	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	734,592
611,206	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	666,987
272,632	Mid-State Trust, (6-A1), 7.34%, due 07/01/35	294,382
427,658	Mid-State Trust, (6-A3), 7.54%, due 07/01/35	459,204
1,158,141	Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.355%, due 06/25/33 ⁽²⁾	1,130,391
168,339	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.935%, due 07/25/35 ⁽²⁾	164,984
1,500,000	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.95%, due 07/25/35 ⁽²⁾	1,452,614
1,558,023	Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.569%, due 11/25/37 ⁽²⁾	1,173,681
1,588,000	Morgan Stanley Home Equity Loan Trust, (06-2-A4), 0.435%, due 02/25/36 ⁽²⁾	1,434,593
1,211,857	MortgageIT Trust, (05-5-A1), 0.415%, due 12/25/35 ⁽²⁾	1,134,504
3,000,000	Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.405%, due 04/25/37 ⁽²⁾	2,366,055
1,046,447	New Century Home Equity Loan Trust, (05-3-M1), 0.635%, due 07/25/35 ⁽²⁾	1,042,980
1,971,278	Nomura Asset Acceptance Corp., (06-AR1-1A), 3.682%, due 02/25/36 ⁽²⁾⁽⁴⁾	1,484,650
483,907	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽²⁾	423,782
791,300	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽²⁾	737,072
596,518	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽²⁾	594,696
812,217	Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽²⁾	878,921
300,171	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	306,101
626,903	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	671,357
688,385	Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽²⁾	755,645
569,563	Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽²⁾	598,305
1,810,000	Park Place Securities, Inc., (05-WCW1-M1), 0.605%, due 09/25/35 ⁽²⁾	1,800,025
623,666	Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.699%, due 07/25/35 ⁽²⁾	630,660
2,066,606	Residential Accredit Loans, Inc., (05-QA7-A1), 3.129%, due 07/25/35 ⁽²⁾⁽⁴⁾	1,645,531
1,472,094	Residential Accredit Loans, Inc., (05-QA8-CB21), 3.182%, due 07/25/35 ⁽²⁾⁽⁴⁾	1,228,963
1,184,250	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁴⁾	1,048,638
28,132,102	Residential Accredit Loans, Inc., (06-QS11-AV), 0.33%, due 08/25/36(I/O) ⁽²⁾⁽⁵⁾	393,301

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Decidential Martaga Decked Securities Non Aganay (Continued)	
\$ 13,691,862	Residential Mortgage-Backed Securities Non-Agency (Continued) Residential Accredit Loans, Inc., (06-QS6-1AV), 0.742%, due 06/25/36(I/O) ⁽²⁾⁽⁵⁾	\$ 439.228
2,627,098	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁴⁾	2,121,537
30,720,620	Residential Accredit Loans, Inc., (00-QS2-AV), 0.%, due 08/25/50 ⁽¹⁾ Residential Accredit Loans, Inc., (07-QS2-AV), 0.317%, due 01/25/37(I/O) ⁽²⁾⁽⁵⁾	424,238
31,076,019	Residential Accredit Loans, Inc., (07-QS2-AV), 0.317/8, due 01/25/57(I/O)(***) Residential Accredit Loans, Inc., (07-QS3-AV), 0.326%, due 02/25/37(I/O)(***)	453,373
745,603	Residential Accredit Loans, Inc., (07-QS5-A62), 5.5%, due 02/25/37(IrO)	593,884
4,369,148	Residential Accredit Loans, Inc., $(07-QS0-AO2)$, 5.5% , due $04/25/57(1AC)$	918,189
		,
87,149,501	Residential Funding Mortgage Securities, (06-S9-AV), 0.31%, due 09/25/36(I/O) ⁽²⁾⁽⁵⁾	1,147,497
270,595	Residential Funding Mortgage Securities II, (01-HI3-AI7), 7.56%, due 07/25/26	275,509
4,614,000	Securitized Asset-Backed Receivables LLC Trust, (07-NC2-A2C), 0.375%, due 01/25/37 ⁽²⁾	2,689,014
985,799	Structured Adjustable Rate Mortgage Loan Trust, $(05-20-1A1)$, 2.517%, due $10/25/35^{(2)(4)}$	742,891
916,406	Structured Adjustable Rate Mortgage Loan Trust, $(07-9-2A1)$, 2.686%, due $10/25/47^{(2)(4)}$	725,887
1,144,987	Structured Asset Mortgage Investments, Inc., (07-AR6-A1), 1.615%, due 08/25/47 ⁽²⁾	1,031,544
1,000,000	Structured Asset Securities Corp., (05-WF4-M2), 0.585%, due 11/25/35 ⁽²⁾	938,025
189,692	UCFC Manufactured Housing Contract, (97-4-A4), 6.995%, due 04/15/29 ⁽²⁾	188,212
452,708	Vanderbilt Acquisition Loan Trust, (02-1-A4), 6.57%, due 05/07/27 ⁽²⁾	472,643
390,318	Vanderbilt Acquisition Loan Trust, (02-1-M1), 7.33%, due 05/07/32 ⁽²⁾	432,082
900,000	Vanderbilt Mortgage Finance, (02-C-A5), 7.6%, due 12/07/32 ⁽³⁾	947,934
3,145,515	WAMU Asset-Backed Certificates, (07-HE1-2A3), 0.305%, due 01/25/37 ⁽²⁾	1,808,641
730,000	Wells Fargo Home Equity Trust, (06-2-A3), 0.365%, due 01/25/37	478,516
1,500,000	Wells Fargo Home Equity Trust, (06-2-A4), 0.405%, due 07/25/36 ⁽²⁾	1,433,449
1,224,324	Wells Fargo Mortgage-Backed Securities Trust, (06-AR10-5A1), 2.612%, due 07/25/36 ⁽²⁾⁽⁴⁾	1,201,840
992,437	Wells Fargo Mortgage-Backed Securities Trust, (07-AR3-A4), 5.68%, due 04/25/37 ⁽²⁾⁽⁴⁾	983,195
642,801	Wells Fargo Mortgage-Backed Securities Trust, (08-1-4A1), 5.75%, due 02/25/38	679,676
	Total Residential Mortgage-Backed Securities Non-Agency	137,396,119
	Total Collateralized Mortgage Obligations (Cost: \$121,598,338)	147,349,327
	Bank Loans (0.3%)	
	Telecommunications (0.3%)	
946,938	Intelsat Jackson Holdings, Ltd. (Luxembourg), Term Loan, 4.995%, due 06/30/19 ⁽⁶⁾	933,563
	Total Bank Loans (Cost: \$946,938)	933,563
	Corporate Bonds (9.3%)	
	Airlines (1.7%)	

474,194	America West Airlines, Inc. Pass-Through Certificates, (01-1), 7.1%, due 10/02/22(EETC)	525,170
1,731,002	Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1), 7.707%, due 10/02/22(EETC)	1,952,786
505,184	Delta Air Lines, Inc. Pass-Through Certificates, (02-1G1), 6.718%, due 07/02/24(EETC)	588,540
1,000,000	JetBlue Airways Corp. Pass-Through Trust, (04-2-G2), 0.684%, due 05/15/18(EETC) ⁽²⁾	984,000
725,692	US Airways Group, Inc. Pass-Through Certificates, (10-1A), 6.25%, due 10/22/24(EETC)	820,032

	Banks (2.3%)	
2,000,000	Citigroup, Inc., 0.785%, due 08/25/36 ⁽²⁾	1,626,892
1,000,000	HBOS PLC (United Kingdom), (144A), 6%, due 11/01/33 ⁽¹⁾	1,136,045
900,000	JPMorgan Chase Capital XXI, 1.189%, due 01/15/87 ⁽²⁾	776,250
1,000,000	JPMorgan Chase Capital XXIII, 1.234%, due 05/15/77 ⁽²⁾	815,000
650,000	Lloyds TSB Bank PLC (United Kingdom), (144A), 5.8%, due 01/13/20 ⁽¹⁾	749,731
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Principal Amount	Fixed Income Securities	Value
	Corporate Bonds (Continued)	
	Banks (Continued)	
908,000	Macquarie Bank, Ltd. (Australia), (144A), 6.625%, due 04/07/21 ⁽¹⁾	\$ 1,036,0
520,000	Royal Bank of Scotland Group PLC (United Kingdom), 6.125%, due 12/15/22	552,4
	Total Banks	6,692,4
	Commercial Services (0.1%)	
275,000	Autopistas Metropolitanas de Puerto Rico LLC, (144A), 6.75%, due 06/30/35 ⁽¹⁾	245,9
	Diversified Financial Services (0.6%)	
2,000,000	General Electric Capital Corp., 0.714%, due 08/15/36 ⁽²⁾	1,734,0
	Electric (1.2%)	
1,250,000	Astoria Depositor Corp., (144A), 8.144%, due 05/01/21 ⁽¹⁾	1,340,0
1,000,000	FirstEnergy Transmission LLC, (144A), 4.35%, due 01/15/25 ⁽¹⁾	1,011,1
2,250,000	Gabs Dynegy Danskamm, Series B, 7.67%, due 08/11/16 ⁽⁷⁾	1,011,
910,965	Mirant Mid-Atlantic Pass-Through Certificates, Series C, 10.06%, due 12/30/28(EETC)	1,011,
	Total Electric	3,362,9
	Engineering & Construction (0.6%)	
700,000	Heathrow Funding, Ltd. (United Kingdom), (144A), 4.875%, due 07/15/23 ⁽¹⁾	773,4
750,000	Sydney Airport Finance Co. Pty, Ltd. (Australia), (144A), 5.125%, due 02/22/21 ⁽¹⁾	835,8
	Total Engineering & Construction	1,609,2
1 500 000	Gas (0.6%)	1.505
1,500,000	Sabine Pass LNG, LP, (144A), 7.5%, due 11/30/16 ⁽¹⁾	1,597,5
	Insurance (0.3%)	
715,000	ZFS Finance USA Trust II, (144A), 6.45%, due 12/15/65 ⁽¹⁾⁽²⁾	770,4
	Oil & Gas (0.2%)	
500,000	Pacific Drilling V, Ltd., (144A), 7.25%, due 12/01/17 ⁽¹⁾	503,7
,		
	Real Estate (0.5%)	
1,375,000	Post Apartment Homes, LP, 4.75%, due 10/15/17	1,494,3
	REIT (1.2%)	
1 000 000	HCP, Inc., 2.625%, due 02/01/20	987,7
1,000,000	Healthcare Realty Trust, Inc., 5.75%, due 01/15/21	

500.000	Hardtharm Darkte Treat Line (50% day 01/17/17	552 241
500,000	Healthcare Realty Trust, Inc., 6.5%, due 01/17/17	553,241
950,000	SL Green Realty Corp., 5%, due 08/15/18	1,024,446
	Total REIT	3,345,890
	Total Corporate Bonds (Cost: \$23,983,287)	26,227,064
	Municipal Bonds (2.4%)	
800,000	Arizona Health Facilities Authority, Revenue Bond, 0.967%, due 01/01/37 ⁽²⁾	717,120
1,000,000	California State, Build America Bonds, 7.95%, due 03/01/36	1,220,790
750,000	City of Chicago, Illinois, General Obligation Unlimited, 6.05%, due 01/01/29	774,855
1,000,000	City of New York, New York, Build America Bonds, 6.646%, due 12/01/31	1,192,490
1,200,000	Illinois State, Build America Bonds, 6.63%, due 02/01/35	1,313,712
765,000	Illinois State, General Obligation Bond, 4.35%, due 06/01/18	799,853
See accompan	ving Notes to Schedule of Investments	

Principal Amount	Fixed Income Securities		Value
	Municipal Bonds (Continued)		
800,000	New York City Water and Sewer System, Build America Bonds, 6.491%, due 06/15/42	\$	923,968
	Total Municipal Bonds (Cost: \$6,651,688)		6,942,788
	Total Fixed Income Securities (Cost: \$ 230,251,989) (90.3%)	25	5,970,394
Number of Shares	Convertible Preferred Stock		
51111 05	Electric (0.3%)		
16,500	AES Corp., \$3.375		846,12
	Total Convertible Preferred Stock (Cost: \$772,200)		846,12
	Common Stock		
2.550	Electric (0.3%)		
3,559	Dynegy, Inc. ⁽⁸⁾		102,71
11,293	Mach Gen, LLC ⁽⁵⁾⁽⁸⁾		636,16
	Total Electric		738,88
	Total Common Stock (Cost: \$ 1,320,396) (0.3%)		738,88
1,255	Closed-end Fund BlackRock Build America Bond Trust, 7.33% ⁽⁹⁾		26,38
1,233	Diacknock dunu America Donu Trust, 7.55%		20,38
	Total Closed-end Fund (Cost: \$ 23,229) (0.0%)		26,38
Principal			
Amount	Short Term Investment Repurchase Agreement (Costs \$27.463.124) (0.7%)		
527,463,124	Repurchase Agreement (Cost: \$27,463,124) (9.7%) State Street Bank & Trust Company, 0%, due 10/01/14, (collateralized by \$260,000 Federal National		
,27,403,124	Mortgage Association, 2.26%, due 10/17/22, valued at \$249,999; \$29,365,000 Federal Home Loan		
	Mortgage Corp., 2.1%, due 10/17/22, valued at \$27,764,842; Total Amount to be Received Upon		
	Repurchase \$27,463,124)	2	7,463,12
	U.S. Treasury Security (Cost: \$967,971) (0.3%)		
968,000	U.S. Treasury Bill, 0.03% , due $11/06/14^{(10)}$		967,97
	Total Short-Term Investments (Cost: \$28,431,095) (10.0%)	2	8,431,09
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	TOTAL INVESTMENTS (Cost \$260,798,909) (100.9%)	28	6,012,87
	LIABILITIES IN EXCESS OF OTHER ASSETS (-0.9%)		

NET ASSETS (100.0%)

\$ 283,381,338

Futures Contracts Exchange Traded

Number of Contracts BUY	Туре	Expiration Date	Notional Contract Value	Net Unrealized Appreciation (Depreciation)
145	S&P 500 E-mini Index Futures	12/19/14	\$ 14,249,875	\$ (170,284)
SELL				
10	10-Year U.S. Treasury Note Futures	12/19/14	\$ 1,246,406	\$ 10,321

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2014 (UNAUDITED) (CONT D)

Notes to Schedule of Investments:

- (1) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold, normally only to qualified institutional buyers. At September 30, 2014, the value of these securities amounted to \$71,966,321 or 25.4% of net assets. These securities are determined to be liquid by the Advisor, unless otherwise noted, under procedures established by and under the general supervision of the Fund s Board of Directors.
- (2) Floating or variable rate security. The interest shown reflects the rate in effect at September 30, 2014.
- (3) All or a portion of this security is segregated to cover open futures contracts.
- (4) A portion of the principal balance has been written-off during the period due to defaults in the underlying loans.
- (5) Illiquid security.
- (6) Rate stated is the effective yield.
- (7) Security is currently in default due to bankruptcy or failure to make payment of principal or interest by the issuer. Income is not being accrued.
- (8) Non-income producing security.
- (9) Rate disclosed, the distribution yield, is as of September 30, 2014.
- (10) Rate shown represents yield-to-maturity.
- ABS Asset-Backed Securities
- CLO Collateralized Loan Obligation.
- EETC Enhanced Equipment Trust Certificate.
- I/F Inverse Floating rate security whose interest rate moves in the opposite direction of prevailing interest rates.
- I/O Interest Only Security.
- PAC Planned Amortization Class.
- REIT Real Estate Investment Trust.
- TAC Target Amortization Class.

Investments	by	Industry	(Unaudited)

September 30, 2014

Industry	Percentage of Net Assets
Residential Mortgage-Backed Securities Non-Agency	48.5%
Asset-Backed Securities	26.3
Residential Mortgage-Backed Securities Agency	2.5
Municipal Bonds	2.4
Banks	2.3
Airlines	1.7
Electric	1.2
REIT	1.2
Commercial Mortgage-Backed Securities Non-Agency	0.8
Diversified Financial Services	0.6
Electric	0.6
Engineering & Construction	0.6
Gas	0.6
Real Estate	0.5
Insurance	0.3
Telecommunications	0.3
Commercial Mortgage-Backed Securities Agency	0.2
Oil & Gas	0.2
Commercial Services	0.1
Closed-end Fund	0.0*
Short-Term Investments	10.0

Total

100.9%

* Value rounds to less than 0.1% of net assets.

Notes to Schedule of Investments (Unaudited) Note 1 Security Valuation:

September 30, 2014

Securities and derivative contracts traded on national exchanges, except those traded on the NASDAQ Stock Market, Inc. (NASDAQ), are valued at the last reported sales price or the mean of the current bid and asked prices if there are no sales in the trading period. Securities traded on the NASDAQ are valued using the NASDAQ Official Closing Price, which may not be the last reported sales price. Other securities which are traded on the over-the-counter (OTC) market are valued at the mean of the current bid and asked prices as furnished by independent pricing services or by dealer quotations. Short-term debt securities with maturities of 60 days or less at the time of purchase are valued at amortized cost which approximates market value. Other short-term debt securities are valued on a marked-to market basis until such time as they reach a remaining maturity of 60 days, after which they are valued at amortized cost using their value as of the 61st day prior to maturity. S&P 500 Index futures contracts are valued at the first sale price after 4 p.m. ET on the Chicago Mercantile Exchange. Securities for which market quotations are not readily available, including circumstances under which market quotations are not reflective of a security s market value, are fair valued by the Advisor as determined in good faith under procedures established by and under the general supervision of the Fund s Board of Directors.

Fair value is defined as the price that a fund would receive upon selling an investment in a timely transaction to an independent buyer in the principal or most advantageous market for the investment. In accordance with the authoritative guidance on fair value measurements and disclosures under the accounting principles generally accepted in the United States of America (GAAP), the Fund discloses investments in a three-tier hierarchy. This hierarchy is utilized to establish classification of fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk. Inputs may be observable or unobservable. Observable inputs are inputs that reflect the assumptions market participants would use in pricing the asset or liability developed based on market data obtained from sources independent of the reporting entity. Unobservable inputs are inputs that reflect the reporting entity is own assumptions about the assumptions market participants would use in pricing the asset or liability developed based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad Levels listed below.

- Level 1 quoted prices in active markets for identical investments
- Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 significant unobservable inputs (including the Fund s own assumptions in determining the fair value of investments)

Changes in valuation techniques may result in transfers in or out of an investment s assigned Level within the hierarchy. The inputs or methodology used for valuing investments are not necessarily an indication of the risk associated with investing in those investments and the determination of the significance of a particular input to the fair value measurement in its entirety requires judgment and consideration of factors specific to each security.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3.

In periods of market dislocation, the observability of prices and inputs may be reduced for many instruments. This condition, as well as changes related to liquidity of investments, could cause a security to be reclassified between Level 1, Level 2, or Level 3.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes the level in the fair value hierarchy within which the fair value measurement falls in its entirety is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Fair Value Measurements: A description of the valuation techniques applied to the Fund s major categories of assets and liabilities measured at fair value on a recurring basis follows:

Asset-backed securities and mortgage-backed securities. The fair value of asset-backed securities and mortgage-backed securities is estimated based on models that consider the estimated cash flows of each debt tranche of the issuer, establish a benchmark yield, and develop an estimated tranche specific spread to the benchmark yield based on the unique attributes of the tranche including, but not limited to, the prepayment speed assumptions and attributes of the collateral. To the extent the inputs are observable and timely, the values would be categorized in Level 2 of the fair value hierarchy; otherwise they would be categorized in Level 3.

Bank loans. The fair value of bank loans is estimated using recently executed transactions, market price quotations, credit/market events, and cross-asset pricing. Inputs are generally observable and are obtained from independent sources. Bank loans are generally categorized in Level 2 of the fair value hierarchy.

Corporate bonds. The fair value of corporate bonds is estimated using recently executed transactions, market price quotations (where observable), bond spreads, or credit default swap spreads adjusted for any basis difference between cash and derivative instruments. Corporate bonds are generally categorized in Level 2 of the fair value hierarchy; in instances where prices, spreads, or any of the other aforementioned key inputs are unobservable, they are categorized in Level 3 of the hierarchy.

Equity securities and closed-end funds. Securities are generally valued based on quoted prices from the applicable exchange. To the extent these securities are actively traded and valuation adjustments are not applied, they are categorized in Level 1 of the fair value hierarchy. Restricted securities issued by publicly held companies are generally categorized in Level 2 of the fair value hierarchy; if the discount is applied and significant, they are categorized in Level 3. Restricted securities held in non-public entities are included in Level 3 of the fair value hierarchy because they trade infrequently, and therefore, the inputs are unobservable.

Futures contracts. Futures contracts are generally valued at the settlement price established at the close of business each day by the exchange on which they are traded. The value of the Funds futures contracts is marked daily and an appropriate payable or receivable for the change in value (variation margin) is recorded by the Fund. As such they are categorized in Level 1.

Municipal bonds. Municipal bonds are fair valued based on pricing models that take into account, among other factors, information received from market makers and broker-dealers, current trades, bid wants lists, offerings, market movements, the callability of the bond, state of issuance, benchmark yield curves, and bond insurance. To the extent that these inputs are observable and timely, the fair values of municipal bonds are categorized in Level 2; otherwise the fair values are categorized in Level 3.

Restricted securities. Restricted securities, including illiquid Rule 144A securities, issued by non-public entities are included in Level 3 of the fair value hierarchy because they trade infrequently, and, therefore, the inputs are unobservable. Any other restricted securities valued similar to publicly traded securities may be categorized in Level 2 or 3 of the fair value hierarchy depending on whether a discount is applied and significant to the fair value.

U.S. Government and agency securities. U.S. government and agency securities are normally valued using a model that incorporates market observable data such as reported sales of similar securities, broker quotes, yields, bids, offers, quoted market prices, and reference data. Accordingly, U.S. government and agency securities are normally categorized in Level 1 or 2 of the fair value hierarchy depending on the liquidity and transparency of the market.

The following is a summary of the inputs used as of September 30, 2014 in valuing the Fund s investments:

Description	in Ma I	oted Prices n Active arkets for dentical Assets Level 1)	Significant Other Observable Inputs (Level 2)	Ur	Significant nobservable Inputs (Level 3)		Total
Fixed Income Securities							
Asset-Backed Securities	\$		\$ 71,557,440	\$	2,960,212	\$	74,517,652
Collateralized Mortgage Obligations							
Commercial Mortgage-Backed Securities Agency			682,872				682,872
Commercial Mortgage-Backed Securities Non-Agency			2,108,798				2,108,798
Residential Mortgage-Backed Securities Agency			7,161,538				7,161,538
Residential Mortgage-Backed Securities Non-Agency			132,913,303		4,482,816	1	37,396,119
Total Collateralized Mortgage Obligations			142,866,511		4,482,816	1	47,349,327
Bank Loans*			933,563				933,563
Corporate Bonds*			26,227,064				26,227,064
Municipal Bonds			6,942,788				6,942,788
Total Fixed Income Securities			248,527,366		7,443,028	2	55,970,394
Convertible Preferred Stock*		846,120					846,120
Common Stock*		738,881					738,881
Closed-end Fund		26,380					26,380
Short-Term Investments*			28,431,095				28,431,095
Total Investments	\$	1,611,381	\$ 276,958,461	\$	7,443,028	\$ 2	86,012,870
Asset Derivatives							
Futures Contracts							
Interest Rate Risk		10,321					10,321
Total	\$	1,621,702	\$ 276,958,461	\$	7,443,028	\$ 2	86,023,191
Liability Derivatives							
Futures Contracts							
Equity Risk	\$	(170,284)	\$	\$		\$	(170,284)
Total	\$	(170,284)	\$	\$		\$	(170,284)

* See Schedule of Investments for corresponding industries.

The Fund did not have any transfers in and out of Level 1 and Level 2 of the fair value hierarchy during the period ended September 30, 2014.

The following is a reconciliation of investments in which significant unobservable inputs (Level 3) were used in determining value:

	Asset- Backed Securities	Mor Sec	Residential tgage-Backed urities Non- Agency	Total
Balance as of December 31, 2013	\$ 3,869,947	\$	4,973,477	\$ 8,843,424
Accrued Discounts (Premiums) Realized Gain (Loss)			(544,371)	(544,371)
Change in Unrealized Appreciation	(95)		53,710	53,615
Purchases	718,739			718,739
Sales	(1,628,379)			(1,628,379)
Transfers in to Level 3 ⁽¹⁾				
Transfers out of Level 3 ⁽¹⁾				
Balance as of September 30, 2014	\$ 2,960,212	\$	4,482,816	\$ 7,443,028
Change in Unrealized Appreciation from Investments Still Held at September 30, 2014	\$ (58)	\$	53,710	53,652

(1) The Fund recognizes transfers in and out at the beginning of the period.

Significant unobservable valuations inputs for Level 3 investments as of September 30, 2014, are as follows:

Description	Fair V	alue at 9/30/14/	Valuation Techniques*	Unobservable Input	F	Range
Asset-Backed Securities	\$	2,960,212	Third-party Broker	Broker Quotes	\$ 99	9.99 to 100
Residential Mortgage-Backed Securities -						
Non-Agency (Interest Only, Collateral Strip Rate						
Securities)	\$	3,564,627	Third-party Vendor	Vendor Prices	\$ 1.01	4 to 3.349
Residential Mortgage-Backed Securities -						
Non-Agency (Interest Only Securities)	\$	918,189	Third-party Vendor	Vendor Prices	\$	21.015
Securities) Residential Mortgage-Backed Securities -	\$ \$	- , ,	1 2		\$ 1.01 \$	

* The valuation technique employed on the Level 3 securities involves the use of third-party broker quotes and vendor prices. The Advisor monitors the third-party brokers and vendors using the valuation process described below.

Level 3 Valuation Process: Investments classified within Level 3 of the fair value hierarchy may be fair valued by the Advisor with consent from the Pricing Committee in accordance with procedures established by the Board of Directors, and under the general oversight of the Board of Directors. The Pricing Committee employs various methods to determine fair valuations including a regular review of key inputs and assumptions and review of any related market activity. The Pricing Committee reports to the Board of Directors at their regularly scheduled meetings. It is possible that fair value prices will be used by the Fund to a significant extent. The value determined for an investment using the Fund s fair value procedures may differ from recent market prices for the investment and may be significantly different from the value realized upon the sale of such investment. The Advisor, as part of the daily process, conducts back-testing of prices based on daily trade activities.

The Pricing Committee consists of the Fund s President, Chief Compliance Officer and members of TCW Mutual Fund Administration, Legal and Compliance Departments as well as alternate members as may be designated from time to time. The Pricing Committee reviews and makes recommendations concerning the fair valuation of portfolio securities and the Fund s pricing procedures in general.

Derivative Instruments: Derivatives are financial instruments whose values are based on the values of one or more indicators, such as a security, asset, currency, interest rate, or index. Derivative transactions can create investment leverage and may be highly volatile. It is possible that a derivative transaction will result in a loss greater than the principal amount invested. The Fund may not be able to close out a derivative transaction at a favorable time or price.

At September 30, 2014, the Fund had the following derivatives and transactions in derivatives, grouped in the following risk categories:

	Equity Risk	Interest Rate Risk		Total	
Statement of Assets and Liabilities:					
Asset Derivatives					
Futures Contracts	\$	\$	10,321	\$	10,321
Total Value	\$	\$	10,321	\$	10,321
Liability Derivatives					
Futures Contracts	\$ (170,284)	\$		\$ (170,284)
Total Value	\$ (170,284)	\$		\$ (170,284)
Notional Amounts(1)					
Futures Contracts	145		10		155

(1) Amount represents the number of contracts outstanding at the end of the period.

Futures Contracts: The Fund may seek to manage a variety of different risks through the use of futures contracts, such as interest rate risk, equity price risk, and currency risk. The Fund may use index futures to hedge against broad market risks to its portfolio or to gain broad market exposure when it holds uninvested cash or as an inexpensive substitute for cash investments directly in securities or other assets. Securities index futures contracts are contracts to buy or sell units of a securities index at a specified future date at a price agreed upon when the contract is made and are settled in cash. Positions in futures may be closed out only on an exchange or board of trade which provides a secondary market for such futures. Because futures contracts are exchange-traded, they typically have minimal exposure to counterparty risk. Parties to a futures contract are not required to post the entire notional amount of the contract, but rather a small percentage of that amount (by way of margin), both at the time they enter into futures transactions, and then on a daily basis if their positions decline in value; as a result, futures contracts are highly leveraged. Such payments are known as variation margin and are recorded by the Fund as unrealized gains or losses. Because futures markets are highly leveraged, they can be extremely volatile, and there can be no assurance that the pricing of a futures contract will correlate precisely with the pricing of the asset or index underlying it or the asset or liability of the Fund that is the subject of the hedge. It may not always be possible for the Fund to enter into a closing transaction with respect to a futures contract will move in a direction unfavorable to it.

When the Fund uses futures contracts for hedging purposes, it is likely that the Fund will have an asset or liability that will offset any loss (or gain) on the transactions, at least in part. When a futures contract is closed, the Fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. The Fund used the S&P 500 Index futures to gain exposure to the equity market. The Fund also

utilized Treasury futures during the year to help manage daily liquidity as well as interest rate duration and credit market exposure. Futures contracts outstanding at September 30, 2014 are listed in the Fund s Schedule of Investments.

Swap Agreements: The Fund may enter into swap agreements. Swap agreements are typically two-party contracts entered into primarily by institutional investors. In a standard swap transaction, the parties agree to exchange the returns (or differentials in rates of return) earned or realized on particular predetermined investments or instruments, which may be adjusted for an interest factor. The gross returns to be exchanged or swapped between the parties are generally calculated with respect to a notional amount (i.e., the return on or increase in value of a particular dollar amount invested at a particular interest rate or in a basket of securities representing a particular index).

The Fund may enter into credit default swap transactions, as a buyer or seller of credit protection. In a credit default swap, one party provides what is in effect insurance against a default or other adverse credit event affecting an issuer of debt securities (typically referred to as a reference entity). In general, the buyer of credit protection is obligated to pay the protection seller an upfront amount or a periodic stream of payments over the term of the swap. If a credit event occurs, the buyer has the right to deliver to the seller bonds or other obligations of the reference entity (with a value up to the full notional value of the swap), and to receive a payment equal to the par value of the bonds or other obligations. Credit events that would trigger a request that the seller make payment are specific to each credit default swap agreement, but generally include bankruptcy, failure to pay, restructuring, obligation acceleration, obligation default, or repudiation/moratorium. When the Fund buys protection, it may or may not own securities of the reference entity. When the Fund sells protection under a credit default swap, the position may have the effect of creating leverage in the Fund s portfolio through the Fund s indirect long exposure to the issuer or securities on which the swap is written. When the Fund sells protection, it may do so either to earn additional income or to create such a synthetic long position.

During the term of a swap transaction, changes in the value of the swap are recognized as unrealized gains or losses by marking to market the value of the swap. When the swap is terminated, the Fund will record a realized gain or loss equal to the difference, if any, between the proceeds from (or cost of) the closing transaction and the Fund s basis in the agreement. Upfront swap premium payments paid or received by the Fund, if any, are recorded within the value of the open swap agreement and represent payments paid or received upon entering into the swap agreement to compensate for differences between stated terms of the swap agreement and prevailing market conditions (credit spreads, currency exchange rates, and other relevant factors). These upfront payments are recorded as realized gain or loss by the Fund upon termination or maturity of the swap agreement.

During the term of a swap transaction, the periodic net payments can be made for a set period of time or may be triggered by a predetermined credit event. The net periodic payments may be based on a fixed or variable interest rate, the change in market value of a specified security, basket of securities or index, or the return generated by a security. These periodic payments received or made by the Fund are recorded as realized gains and losses, respectively. During the period ended September 30, 2014, the Fund did not enter into such agreements.

Mortgage-Backed Securities: The Fund may invest in mortgage pass-through securities which represent interests in pools of mortgages in which payments of both principal and interest on the securities are generally made monthly, in effect passing through monthly payments made by borrowers on the residential or commercial mortgage loans which underlie the securities (net of any fees paid to the issuer or guarantor of the securities). Mortgage pass-through securities differ from other forms of debt securities, which normal